Po-Tsun Chen

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EDUCATION

University of Michigan   **Ann Arbor, MI**
Bachelor of Science, Major in Mathematics of Finance and Data Science (GPA 3.85/4.0)   *Sep. 2020 – Dec. 2024*
- **Awards and Achievements:** Margaret S. Huntington Prize in Mathematics | Dean's List
- **Relevant Coursework:** Probability | Bayesian Data Analysis | Stochastic Analysis | Mathematical Models in Finance | AI &ML in Investment | Data Structures and Algorithms | Database | Data Mining & Statistical learning

PROFESSIONAL EXPERIENCE

Gopher Asset Management   **Shanghai, China**
Quantitative Research Intern   *Jun. 2024 – Aug. 2024*
- Scored active-manage funds using weights assigned by XGBoost after ICIR analysis on factors against excess returns
- Developed an optimization model for asset allocation, utilizing quadratic programming to maximize Sharpe ratio
- Automated weekly factor updates by combining Python and Excel scripts into one using Bloomberg and WIND APIs
- Examined the rebound effect of large-cap stocks with high ROE after dividend payments and back-tested this strategy

Rayliant Global Advisors   **Pasadena, CA**
Quantitative Research Intern (Remote)   *Jun. 2022 – Aug. 2022*
- Developed a commodity strategy with ML, correlation, and cointegration analysis in Python (back test Sharpe Ratio 1.78)
- Streamlined the data collection process (Python) on metal commodity and macro indicators with JointQuant & Wind APIs
- Conducted research on macroeconomic indicators to uncover their impact on Chinese ferrous metal commodity future

Gopher Asset Management   **San Francisco, CA**
Growth Equity Intern (Remote)   *Jul. 2021 – Aug. 2021*
- Performed research incl. assessing technology, benchmarking against competitors; reached a $55mm investment decision
- Aided senior associates in aggregating financial metrics to craft a data-driven pitchbook for roadshow presentations
- Streamlined monthly report generation on SaaS industry trends and events; presented strategic insights to senior mgmt
- Efficiently prepared investment portfolio analysis for the Annual Limited Partner Investor Conference

ACADEMIC EXPERIENCE

Innovation in Post-Selection Inference method   **Ann Arbor, MI**
Researcher at Department of Statistic, Advised by Prof. Snigdha Panigrahi   *Jan. 2024 – May 2024*
- Developed kernel and loss functions for smoothed quantile regression using the Conquer package in Python
- Compared confidence coverages and widths to evaluate estimation precision and show inference enhancement
- Integrated advanced model selection techniques, LASSO and SCAD; achieved a 58% increase in inference precision.

Impact Analysis of Earnings Surprises on S&P Midcap 400 Stock Returns   **Ann Arbor, MI**
Course Project   *Jan. 2023 – May 2023*
- Crafted a banking sector strategy based on Python ML algos (LASSO, Decision Tree, Random Forest, Gradient Boosting)
- Leveraged these algorithms and back-testings to identify tickers with highest potential for abnormal returns
- Analyzed 30-years price and financials from FactSet to quantify impact of earnings surprises and 35 financial metrics
- Employed the identified banking sector investment strategy in my personal account, realizing a 16.8% annual return

Empirical Analysis to Understand Market Cap   **Ann Arbor, MI**
Researcher at Ross School of Business, Advised by Prof. Shi Yuan   *Oct. 2020 – May 2021*
- Developed logarithmic and linear regression models in R to determine factors that impact market cap
- Consolidated market cap, monthly active user, and financial fundamental data across 160 firms in R
- Performed data cleaning and feature engineering on technology firms' user activity data and financial data using R
- Researched the Hoberg&Phillips text data of companies' similarities and developed an industry classification system

SKILLS

Finance: Bloomberg| FactSet | Wind | Corporate Valuation & Financial Modeling
Technical Skills: C++| Python | SQL, MongoDB | MATLAB | Excel | PowerPoint | Word
Mandatory Military Service: Taiwan ROC Army (Fulfilled Taiwan's Military Service Requirement)
Language Skills: Mandarin Chinese (Native)| English (Proficient)
Interests: Personal Investment | Soccer | Poker | Culinary | Basketball | Animal Rescue