JUNWEI ZHU

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EDUCATION

University of Chicago — **Chicago, IL**
BS in Computational and Applied Mathematics; BS in Statistics; BA in Economics — Sept 2021 - Dec 2025
GPA: 4.0/4.0; 2021-24 Dean's List; Jeff Metcalf Scholarship; Enrico Fermi Scholar; Gary Becker Scholar
2023 Optiver Ready Trader Go Finalist; WorldQuant UChicago Alphathon 2nd; 2023 UChicago x Jane Street Estimathon 3rd

St. Joseph's College — **Hong Kong SAR**
Hong Kong Diploma of Secondary Education — Sept 2015 - Jul 2021
Top 1% in HK; ranked 2/150 overall in Class of 2021; SAT: 1580

WORK EXPERIENCES

IMC Trading — **Chicago, IL**
Quant Trader Intern — Jun 2024 - Aug 2024
- Completed five-week training program covering basic Options Theory, mock systematic trading, and volatility trading
- Conducted trade analysis on price improvement auctions to improve dimming mechanism, received 2nd highest grade in intern class
- Worked with Equity Options Systematic desk on trading TSLA second week vol using realised vol and customer flow information; improved daily average pnl by 30% and Sharpe by 10% in rolling time window cross validation backtest compared to existing strategy

Tailai Fund Management — **Hong Kong SAR**
Quantitative Research Intern — Jul 2023 - Sept 2023
- Validated 900+ data input items; helped to complete the data mapping, write the data description, and remove duplicates
- Developed a script to check new alphas' P&L correlation with existing alphas, filtering out ∼75% of interns' alphas
- Wrote 100+ alphas using 50+ academic papers and research reports, achieving 0.53-3.68 Sharpe ratios in firm's backtesting engine

PwC — **Hong Kong SAR**
Data Analyst Intern — Jul 2022 - Aug 2022
- Automated components of a data integration process that identifies disparities between the source, landing, and target database
- Constructed data pipelines managing 300+ items' inter-dependencies and discrepancies with the overarching data dictionary description
- Evaluated data transformation capabilities and prepared 10+ reports and proposals in total for:
  1) an Italian asset management company on topics about dashboard building and KPI tracking; and
  2) a Hong Kong asset investment and management group on topics about customer journey analytics using random forest classifier

EXTRACURRICULAR AND LEADERSHIP

Maroon Capital, University of Chicago — **Chicago, IL**
Board Member — Sept 2022 - Present
- Completed the organization's education curriculum covering quantitative finance and statistics topics
- Coded and backtested 7 SMA, momentum, mean reversion, and ML-based strategies using Python libraries NumPy and Pandas
- Developed an algorithmic trading strategy and optimized the portfolio using MPT, trading on $1000 principal via Alpaca API
- Created 10+ trading algos and an order matching engine in Optiver's RTG Challenge and IMC's Prosperity Trading Challenge

The Department of Mathematics, University of Chicago — **Chicago, IL**
Teaching Assistant — Sept 2022 - Dec 2022
- Tutored and graded in course *Elementary Functions and Calculus*, received an average rating of 4.8/5.0 in evaluation

Oeconomica, University of Chicago — **Chicago, IL**
Macroeconomics Student Researcher — Oct 2021 - Jul 2022
- Attended reading groups covering the American Jobs Plan, European Union's austerity macro policies, and the Financial Crisis of 2008
- Analyzed economic indicators and built linear regression models using PWT 10.0 data to estimate wage-productivity growth decoupling

SKILLS AND INTERESTS

Languages:	Mandarin, Cantonese, English
Relevant Coursework:	Investments, Probability and Statistical Theory, Time Series, Economics Analysis, Econometrics Intro to CS, Algorithms, Numerical Analysis, Optimization
Technical Skills:	Python, R, Excel, Word, PowerPoint, Adobe Creative Suite
Interests:	Skiing, Archery, Harmonica, Board Games, Video Games Modding, Note-taking