ALLEN WANG

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EDUCATION

Stanford University   December 2024
BS in Mathematics and Computer Science (MCS)   Stanford, CA
 Class President (2019-20) | GPA: 3.82
 Relevant Coursework: Statistical Inference, Machine Learning, Theory of Probability, Theory of Computation,
 Applied Matrix Theory, Applied Statistics, Stochastic Modeling, Design and Analysis of Algorithms.

University of Oxford | Corpus Christi College   Winter 2024
 Tutorial in Quantitative Finance | Stanford Bing Overseas Study Program   Oxford, England
 Topics: Risk Management, Algorithmic Trading, Financial Modeling

EXPERIENCE

Millennium Management   Summer 2024
Software Engineer Intern | Quantitative Development   Miami, FL
- Led AI initiative to implement Retrieval-Augmented Generation (RAG) using Large Language Models (LLMs), enhancing backtesting and optimization for 50+ portfolio managers, directly contributing to alpha generation.
- Developed and deployed Rust-based AI toolkits, integrating with OpenAI APIs, significantly improving equities and fixed-income quant research workflows and risk management.
- Optimized data pipelines for the equities systematic data platform, automating quality monitoring and ensuring data integrity critical for algorithmic trading and factor analysis.

Chewy   Summer 2023
Data Science Intern | Payments   Seattle, WA
- Conducted natural language processing (NLP) analysis on 300,000+ gift card messages, influencing over $20M in revenue and providing data-driven insights for strategic product development.
- Built interactive Tableau dashboards for B2B gift cards expansion, facilitating growth across hundreds of U.S. locations and strengthening financial partnerships.
- Authored a comprehensive white paper on data governance, optimizing cross-functional data deployment and integration strategies.

New Relic   Summer 2022
Monetization Intern | Deal Strategy   San Francisco, CA
- Spearheaded a data science project to predict consumption run rate (CRR) using machine learning models, impacting user-based B2B SaaS pricing structures and influencing over $100M in contracts.
- Developed Periscope dashboards to communicate quantitative model outputs to product teams, enhancing decision-making in risk management.
- Created and optimized a React Native integration prototype, expanding product reach to 50,000+ iOS enterprise software developers and contributing to revenue growth.

PROJECTS

Stock Market Quantitative Analysis (Python, R)   Feb 2023 – Mar 2023
- Developed quantitative models using Python and R, analyzing technical indicators such as moving averages, RSI, MACD, and Bollinger Bands to generate market signals and execute algorithmic trading strategies.
- Presented findings to the head of trading, refining quant trading intuition and contributing to the development of systematic trading strategies.

SKILLS AND TOOLS

Languages Python, C++, R, SQL
Software NLTK, pandas, SciPy, Matplotlib, scikit-learn, Tableau, Snowflake, Periscope, Excel, Power BI, Salesforce

CONFERENCES

PeakSpan Capital Partners | Growth Equity Immersion Program   Fall 2023
Goldman Sachs | Virtual Insight Series   Summer 2020