Allen Wu

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EDUCATION

University of Chicago, Chicago, IL
Bachelor of Arts, Mathematics, Phi Beta Kappa
GPA: 3.89/4.00
Relevant Coursework: Honors Calculus I-III, Analysis in $\mathbb{R}^n$ I-III, Honors Basic Algebra I-III, Partial Differential Equations, Optimization, Cognitive Psychology

Los Alamos High School, Los Alamos, NM
GPA: 4.33/4.00
Relevant Coursework: AP Computer Science

EXPERIENCE

Trader Summer 2015
Elk Capital Markets

- Developed software for ETF trading on ARCA and NYSE, focusing particularly on the GUI.
- Tested and executed said software in both test markets and the real exchanges, running a handful of simple arbitrage strategies, debugging when necessary.
- Provided input on potential new strategies to execute.

Intern Summer 2014
Sandia National Laboratory, Resilience and Regulatory Effects

- Performed research regarding new developments in economic modeling and offered input regarding the efficacy of various models.
- Investigated, acquired, and organized publicly available data sets.
- Wrote code that filtered, analyzed, and consolidated that data, then quickly and iteratively produced relevant graphics.

Student Summer 2012
Undergraduate Mathematics REU, University of Chicago

- Attended introductory lectures to higher mathematics and occasionally specialized lectures on specific topics.
- Researched basic number theory under the guidance of a graduate student mentor.

Intern Summer 2010
Los Alamos National Laboratory, T-Division

- Wrote a program in Java that read data from input arrays and interpolated density graphs according to finite element methodology. The program rotated, deformed, and translated systems of particles in one and two dimensions.
- Adjusted program specifications and inputs according to mathematical theories to test the boundaries of the methodology and address flaws regarding collision modeling.

SKILLS

Programming: Python, C++, Java, R, Stata
Software: Excel, OpenOffice