## Allen Wu

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#### **EDUCATION**

Stanford University, Chicago, IL

2016-2018

MS, Management Science & Engineering

University of Chicago, Chicago, IL

2011-2015

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

### **EXPERIENCE**

Trader

Summer 2015

### Elk Capital Markets

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

Intern

Summer 2014

# Sandia National Laboratory, Resilience and Regulatory Effects

- Researched new developments in economic modeling and discussed the efficacy of various models with mentor.
- Wrote code that filtered, analyzed, and consolidated public data sets, 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 various topics.
- Researched number theory under the guidance of a graduate student mentor.

Los Alamos National Laboratory, T-Division

Summer 2010

- Wrote a Java program that read data from input arrays and interpolated finite element density graphs. The program rotated, deformed, and translated systems of particles in one and two dimensions.
- Adjusted program specifications and inputs to test the boundaries of the methodology and analyze its flaws regarding collision modeling.
- Researched the mathematical foundations of the method and discussed them with mentor.

**SKILLS** 

Programming: Python, C++, Java, R, Stata

Software: Excel, OpenOffice

INTERESTS Magic: the Gathering (silver-level professional), writing, Miranda July, the Mountain Goats