Evan Yeager

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Education

University of California, Berkeley — Berkeley, CA
B.S., Electrical Engineering and Computer Science — *May 2027*

Experience

Software Engineering Intern - Quant Team — Summer 2023, 2024
SpiderRock — *Chicago, IL*

- Built data pipeline and pricing model for FLEX option Reversal Conversion Spreads (See Article)
- Improved equity options greeks models with a focus on numerical theta calculations
- Researched feature enhancements for proprietary flagship options PnL probability model
- Conducted analysis of message dissemination patterns for American and European options exchanges

Head of Finance — March 2024 - Present
Poker at Berkeley — *Berkeley, CA*

- Managed finances for Berkeley's premier poker organization and class STAT 198: Poker Theory
- Designed NLP-based automated resume screener and resume book generator for sponsors
- Organized largest student poker tournament in Northern California between Stanford and Berkeley

Software Developer — September 2023 - April 2024
Stylis AI — *Berkeley, CA*

- Developed categorical fashion taste classifier for clothing items in fashion catalogs using NLP
- Created application that creates personalized outfit suggestions to compliment skin tone, hair color, and eye color

Visiting Researcher — November 2022 - May 2023
UIC Integrative Physiology Lab — *Chicago, IL*

- Compared the efficacy of 3 resistance training exercises using surface electromyography
- Published in the inaugural volume of the CPS AP Capstone Journal, featured as a top 3 research paper in CPS

Projects

Predictive Modeling of MLB Games

- Developed a binary classification model for MLB games, generating statistically significant returns at $\alpha = 0.005$
- Created data pipeline for lineup-specific feature vectors with kalman-filtered individual player statistics
- Implemented generalization of the Kelly Criterion based on the possibility of ties with 1st 5 inning bets
- Built backtesting engine for simulating moneyline betting and bankroll visualization

Blackjack Solver

- Developed game tree constructor and explorer for finding optimal decisions using a perfect count
- Derived generalization of the Kelly Criterion for game trees to optimize bet size based on shoe state

Technical Skills

Languages: Python, C, C#, Java, RISC-V, Go, SQL, MATLAB, R, LaTeX

Tools and Libraries: Git, Docker, Pandas, Polars, NumPy, scikit-learn, XGBoost, Statsmodels, TensorFlow, PyTorch

Selected Coursework:

- EECS 126: Probability and Random Processes
- CS 162: Operating Systems and System Programming
- CS 170: Efficient Algorithms and Intractable Problems
- CS 188: Artificial Intelligence
- CS 70: Discrete Mathematics and Probability Theory
- MATH C103: Introduction to Mathematical Economics

Awards

MathCON Nationals Honorable Mention (Top 20 Nationally)
Chicago Engineers Foundation Scholarship Recipient
Top 3 Featured Paper and Featured Researcher in Journal of CPS Capstone Research
Eagle Scout