MICHAEL WONG

michael.wong.inbox@gmail.com | (408) 547-7126 | github.com/michaelwong117

EDUCATION

Yale University   *New Haven, CT* | May 2026
B.S. Mathematics & Computer Science, GPA: 3.7 / 4.0.

- **Relevant Coursework**: Stochastic Processes; Probability Theory; Theory of Statistics; The U.S. Banking System; Real Analysis; Discrete Mathematics; Systems Programming and Computer Organization; Behavioral Finance; Game Theory; Data Structures; Games and Information; Vector Analysis on Manifolds; Linear Algebra; Algorithms.
- **Budapest Semesters in Mathematics**: Advanced Combinatorics; Real Functions and Measure Theory; Deep Learning; Mathematical Problem Solving.
- **Teaching**: Sole first-year student selected as a Teaching Assistant for Systems Programming, chosen from 84 applicants.

AWARDS

USA Computing Olympiad, USACO Platinum   Jan 2019
- Ranked in the top 10 nationally in multiple USACO Platinum contests; top 300 competitive programmers in the U.S..

Regeneron Science Talent Search (STS), STS Semifinalist and STS Scholar   Jan 2021
- Ranked among the top 300 student researchers in the U.S. for finding novel statistical signal in the cancer microbiome.

EXPERIENCE

Quantitative Research Intern, CUBIST SYSTEMATIC STRATEGIES   *New York, NY* | Sept 2025 - Nov 2025
- Quality-checked and analyzed Korean Exchange position-flow data; constructed a leading flow-based alpha with 1.8 Sharpe and 5.3 annual turnover, robust across a seven-year backtest.
- Designed, implemented, and unit-tested second-wave order processing in the core order-execution software, enforcing strict control flow and correctness across edge cases.

Quantitative Research Intern, AQR   *Greenwich, CT* | June 2025 - Aug 2025
- Optimized risk forecasting by designing sharper volatility and correlation estimates, improving AQR's risk allocation globally across $80 billion in equity and commodity assets.
- Integrated implied volatility into forecasting models, reducing portfolio-targeted volatility mean-squared-error by 10% with minimal increase to annualized turnover.

Quantitative Trading Intern, TRANSMARKET GROUP   *Chicago, IL* | May 2024 - Aug 2024
- Engineered high-performance trading strategies for U.S. Treasury Off-the-Runs.
- Developed an advanced valuation model for End-of-Month optionality on the long-end basis, improving backtested fair accuracy by 20% and generating an additional $5K in daily PnL via optimized RV arbitrage.

Bioinformatics Research Intern, HARVARD MEDICAL SCHOOL   *Cambridge, MA* | July 2020 - Aug 2022
- Developed a robust data pipeline to analyze the entire known cancer genome, discovering novel signal that accurately indicates life-saving treatment for cancer patients.

PERSONAL

Outside Coursework
- Akuna Capital Options 101; The Treasury Bond Basis; Options, Futures, & Other Derivatives.
- Statistics 110: Introduction to Probability (Harvard).
- Divide & Conquer, Sorting, & Searching, Randomized Algorithms; Supervised Machine Learning (Stanford).
- 6.006 Introduction to Algorithms; 6.046J Design & Analysis of Algorithms, 15.401 Finance Theory 1 (MIT).

Programming Languages
- C++, Python, C, Excel, Linux, R, Java.

Extracurriculars
- Yale Poker Club, Yale Quantitative Finance Club, Yale Outdoor Climbing Team, Yale Computer Society, Yale United Church of Westville, Yale Community Kitchen.

Skills
- Probability, Statistics, Bonds, Algorithms & Data Structures, Systems Programming.