Keone Yu

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EDUCATION

University of California, Los Angeles — **Los Angeles, CA**
Masters of Financial Engineering — Expected Dec 2027
Bachelor of Science in Statistics — Mar 2026

- **Cumulative GPA:** 3.7 / 4.0; **SAT:** 1550 / 1600; **GMAT:** 745 / 805
- **Relevant Coursework:** Statistics, Financial Math, Stochastic Calculus, Economics, Computer Science
- **Awards:** National Merit Finalist, Mathematical Modeling Challenge (top 25), IMC Trading Competition

PROFESSIONAL EXPERIENCE

Omnidian — **Seattle, WA**
Market Analyst Intern — Jun 2025 – Aug 2025

- Built multi-variable forecasting and models evaluating energy market growth under changing macroeconomic conditions, incorporating interest rates, policy incentives, and scenario analyses across 10B+ opportunities
- Consulted industry experts to benchmark forecasting methodologies before independently developing a multivariate model incorporating macroeconomic assumptions, improving monthly forecast accuracy by ~15%

FJOR Ventures — **San Francisco, CA**
Junior Analyst — Jun 2024 – Sep 2024

- Conducted macroeconomic and venture market analyses across fintech, SaaS, and AI sectors, developing early-stage valuation frameworks using scenario-weighted return models to evaluate 75+ opportunities globally
- Built investment memoranda evaluating business models, competitive positioning, revenue quality, commercialization strategies, and investment risks to support screening and diligence of technology companies

Agora — **San Francisco, CA**
Quantitative Research Intern — Feb 2024 – May 2024

- Developed quantitative cryptocurrency hedging strategies for a $25M token portfolio using statistical arbitrage, factor modeling, and cointegration analysis, reducing drawdowns by ~20% and improving risk-adjusted returns
- Backtested systematic trading signals and hedging strategies using market and on-chain datasets, evaluating Sharpe ratios, correlations, and drawdown profiles across 5+ digital assets under market environments

LEADERSHIP & RESEARCH EXPERIENCE

Bruin Stock Group — **Los Angeles, CA**
Quant Analyst — Jan 2024 – Mar 2026

- Applied quantitative factor analysis across global equities, incorporating momentum, volatility, liquidity, and volume signals to generate investment ideas for a ~$600K portfolio spanning developed and emerging markets
- Developed trading strategies across options, futures, and cryptocurrencies, utilizing Python-based backtesting frameworks to evaluate 20+ strategies and optimize risk-adjusted performance under market conditions

UCLA: Digital Asset Market Development — **Los Angeles, CA**
Researcher — Sep 2025 – Oct 2025

- Analyzed 50,000+ filings, policy papers, and market reports using Python-based NLP, sentiment analysis, and topic modeling to evaluate evolving digital asset adoption trends across 12+ Asian regulatory markets
- Applied Optimal-ΦBE framework to model continuous-time stablecoin reserve and pricing dynamics, optimizing supply and risk parameters through differential equations and reinforcement learning methodologies

PROJECTS

Monte Carlo Option Pricing Engine

- Developed a Monte Carlo option pricing engine for European, Asian, barrier, and American-style derivatives, supporting configurable market assumptions, payoff structures, and stochastic simulation parameters

SVI Volatility Surface Calibration

- Calibrated volatility surfaces using Bloomberg SPX options data, deriving Black-Scholes implied volatilities and fitting volatility smiles through nonlinear optimization, bid-ask penalties, and ridge regularization

Commodities Cross-Hedging Analytics

- Developed cross-hedging analytics across energy, metals, and agricultural futures using OLS hedge ratios, rolling stability analysis, and out-of-sample backtesting to produce contract-level hedging recommendations

ADDITIONAL INFORMATION

Skills: Microsoft Office Suite; Python, Java and R Studio (Advanced); Stochastic Calculus, Machine Learning
Interests: Poker, Chess, Weightlifting, BJJ, Kickboxing, Soccer, Skiing, Travel