Ching-Wei (Alex) Lin

206-698-4143 | alex.lin.career@gmail.com | linkedin.com/in/ching-wei-lin1 | github.com/blitzer04 | dune.com/blitzer

EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering Expected Dec 2027

UNIVERSITY OF WASHINGTON Seattle, WA
B.A., Economics | Minor in Data Science Jun 2026

- *Honors:* Dean's List (8 quarters); Certificate in Quantitative Managerial Economics
- *Relevant Courses:* Financial Econometrics, Computational Finance, Machine Learning, Probability

SKILLS

- *Programming:* Python (pandas, NumPy, scikit-learn), SQL, R, MATLAB
- *Quantitative:* Econometrics, statistical inference, hypothesis testing, panel and time-series models, IV/2SLS, portfolio optimization, VaR, machine learning
- *Tools:* Git/GitHub, Excel, Dune Analytics

EXPERIENCE

DEFINER LABS Remote
Quantitative Analyst Intern Jun 2025 – Aug 2025

- Built 70+ Trino SQL analyses and 4 dashboards across 4 blockchains to quantify approximately $30M in lending activity across 10 assets and 5 event types; generated 700+ views, 19 forks, and 34 stars.
- Implemented pre-aggregation, partition pruning, and streamlined joins; benchmarked 21 KPI query executions at a 0.83-second median and 3.47-second p95 runtime.
- Traced 50K+ token transfers across 3 networks and attributed fund flows to 3 centralized exchanges and 4 decentralized liquidity pools.
- Reconstructed bundled marketplace trades with SQL window functions, allocating proceeds, fees, royalties, and cost basis at the transaction level.
- Reconciled sampled quantities, prices, and fees against raw transaction logs and blockchain explorers, flagging discrepancies above 0.01%.

PROJECTS

Stablecoins and Currency Depreciation (Python, Econometrics) Mar 2026 – Jun 2026

- Built a 1,269-observation monthly panel across 27 emerging markets; estimated two-way fixed-effects and IV/2SLS models across 15 robustness specifications.
- Constructed an IV using internet penetration × year interactions; a 10-point increase in USDT search interest corresponded to 0.74 percentage points higher monthly currency depreciation ($p = 0.016$; first-stage $F = 29.53$).

UW Information Consulting Group Oct 2025 – Jun 2026

- Collaborated on a five-person UW consulting team to evaluate 30+ AI and cloud technologies across 8 adoption metrics with a Fortune 500 semiconductor partner.
- Ranked 10–15 trends and mapped adoption scenarios to 10-year DRAM, NAND, HBM, and SSD demand implications.

Blockchain Transaction Reconstruction and P&L Analytics (DuneSQL) Jun 2025 – Apr 2026

- Engineered 45 DuneSQL analyses across 11 networks to calculate wallet activity and marketplace P&L, reconciling outputs against blockchain explorers.
- Corrected transaction-level overcounting and proportionally allocated bundled transfers, improving cost-basis and realized P&L accuracy.

ETF Portfolio Risk and Asset Allocation (R) Mar 2025 – Jun 2025

- Analyzed 59 monthly return periods for 5 U.S. and international equity and bond ETFs; estimated rolling volatility, correlations, 1% VaR, and risk contributions in R.
- Constructed minimum-variance and target-return portfolios; achieved a 0.50% estimated monthly return at 2.61% volatility, with 1% VaR of $4.4K-$10.4K per $100K invested.

ADDITIONAL INFORMATION

- *Languages:* Mandarin Chinese (native) | *Interests*: baseball, pickleball, and financial markets