Chi-Wei Lee

+1(310) 597-0635 | kiwi.lee.2027@anderson.ucla.edu | linkedin.com/in/kiwi-lee | github.com/KiwiLee0925

EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering GMAT Focus: 675/805 (94th Percentile), QR: 95th Percentile Expected Dec 2027

NATIONAL TAIWAN UNIVERSITY (NTU) Taipei, Taiwan
B.A., Civil Engineering Jun 2026

- *Relevant Courses:* Computational Statistics, Machine Learning and Deep Learning, Investment, Operation Research

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python (pandas, NumPy, scikit-learn, XGBoost, SciPy, Gurobi), Java

EXPERIENCE

EDGE QUANTITATIVE TRADING Co., Ltd., Taipei, Taiwan
Financial technology and quantitative platform focused on Taiwan Stock Market Jun 2025 – Sep 2025
Internship

- Developed and backtested a TXF rollover strategy using 2020–2024 market data, comparing execution on the expiration date (N=0) with rolling two and five days before expiration; achieved Sharpe ratios of 0.63, 0.72, and 0.76 and backtested annualized returns of 11.25%, 12.19%, and 12.60%, respectively.
- Analyzed the net positions and corresponding open interest of Taiwan's three major institutional investor groups, comparing the 2010–2019 and 2020–2025 periods to identify shifts in institutional positioning.
- Reviewed Taiwan's convertible bond market and issuance lifecycle, including issuance dates, offering terms, auction procedures, settlement timelines, and exchange-listing requirements.

PROJECTS

Construction of Risky Portfolios Across Companies with Varying ESG Ratings May 2025

- Generated 10,000 portfolios for each of two groups comprising five high-ESG and five low-ESG firms, and applied mean–variance optimization to construct efficient frontiers and optimal risky portfolios.
- Implemented the analysis in Python and compared the groups using minimum-variance frontiers, Capital Allocation Lines, and risk–return characteristics.

Precipitation Bias Correction: A Bayesian Fusion of ERA5 and IMERG Data-A Taiwan Case Study Sep 2025

- Developed a Bayesian fusion model using maximum-likelihood estimation and regression to combine ERA5 and IMERG data and correct precipitation bias against Taiwan rain-gauge observations.
- Performed 10,000-run bootstrap validation and statistical tests to assess RMSE reduction, and implemented the data processing, modeling, and visualization workflow in Python.

Rollover Analysis and Machine Learning Applications in Taiwan Index Futures Sep – Dec 2025

- Extended internship research by applying XGBoost to 2020–2024 TAIEX futures data to predict the probability that alternative rollover strategies would outperform.
- Back tested model-driven rollover decisions and evaluated their performance using return, volatility, drawdown, and transaction-cost metrics.

Multimodal Routing and Resource Allocation Optimization Dec 2025

- Led a team in formulating a vehicle-routing optimization model to minimize travel time to the NTU campus under transportation, energy, and resource constraints.
- Implemented the model in Python and Gurobi using travel-time matrices constructed from QGIS and Google Maps, incorporating walking, YouBike availability, and heterogeneous user energy constraints.

ADDITIONAL INFORMATION

- *Languages:* Mandarin (native), English
- *Leadership & Extracurricular Activities:* NTU Yi-Ching Philosophy Study Club, Treasurer / President / Vice President (2023 Jun – 2026 Sep)
- *Interests:* Badminton, Gaming