ERIC YEH

SUMMARY

Experienced manager with a broad range of functional roles across trading, strategy, research, risk, and technology; over a decade as a portfolio manager spanning all four asset classes, cash and derivatives, from low to high frequency.

EXPERIENCE

XMachina Capital Management | **Founding Partner** | **2017-Present**
Chief Quantitative Officer and Chief Risk Officer. *Founded hedge fund* and managed all research, technology, and risk.

Coastal Management | **Managing Partner** | **2014-2017**
Chief Investment Officer. Managed all *internal and external investments* of the firm, a start-up hedge fund/aspiring asset manager. Internal strategy management included infrastructure, data, research, and development; external strategy management included allocation, risk, and research. Focused on high Sharpe strategies, primarily in US equities. *Brought firm to profitability*, and then transitioned to focus on work as a PM.

AllianceBernstein | **Senior Vice President** | **2011-2014**
Portfolio Manager, Quantitative Investment Strategies. Manager within *multi-asset class, multi-strat* quant hedge fund start-up group. Specific responsibility over technical strategies: various EQ statistical strategies, as well as some FX and CM strategies. Worked with group on tail risk asset allocation fund and various client proposals for new products.

Tower Research Capital | **Managing Director** | **2008-2011**
Portfolio Manager, Trading. Managed capital, built operational infrastructure, researched and executed a high frequency stat arb strategy (~1 hour holding period) with *double digit Sharpe, triple digit return, and 1% drawdown*.

Deutsche Bank | **Director** | **2004-2008**
Senior Trader, Equity Proprietary Trading. *Managed team* that built operational infrastructure, researched and executed multiple quantitative strategies, including statistical arbitrage, market making, and volatility arbitrage.

Morgan Stanley | **Vice President** | **2000-2004**
Quantitative Strategist, Capital Structure Arbitrage. Researched various *trading strategies* and underlying models.
Quantitative Researcher, Firm Risk Management. Modeled *pricing and risk measures* across various asset classes.

Tudor Investment Corporation | **Associate** | **1998-2000**
Quantitative Developer, Software Development. Developed *production suite* of risk and trading applications.

EDUCATION

Harvard University | **S.M.** | **1997-1998**
Master's in Computer Science. GPA 3.97.

Harvard University | **A.B. Magna cum laude** | **1994-1998**
Bachelor's in Mathematics. GPA: mathematics 3.97; computer science 3.96; overall 3.81.

MISCELLANEOUS

Academia: Adjunct Assistant Professor (Alternative Investments), Columbia University and Fordham University.
Leadership: Director, Harvard Alumni Association. Founder, HAAAA. President, AAAIP. Moderator, WSR.
Research: Solid quant skills including factor models, volatility models, predictive models, probability, statistics, etc.
Technology: Production developer primarily Unix/SQL/A+ environment (past C/C++, Matlab, Perl, kdb, etc.).
Honors: MOP 1993. ARML #8 tie 1993. AHSME #1 tie 1994. USAMO 1991-1994. Putnam Honorable Mention 1996.