Nelson Mu

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EDUCATION

The London School of Economics & Political Science **June 2026**

- Master of Science in Economics
- **Thesis:** *The Sectoral Effects of Volatility Shocks*
  - Residual synthetic control with permutation-importance screening; SCM and AugSynth benchmarks

University of California, Santa Barbara **June 2025**

- Bachelor of Arts in Economics (GPA: 3.75), Bachelor of Sciences in Statistics & Data Science (GPA: 3.51)
- **Relevant Coursework:** Stochastic Processes; Statistical Machine Learning; Bayesian Data Analysis

PROFESSIONAL EXPERIENCE

Independent Asset Manager, Derivatives & Income Strategies **August 2025 - Present**

- Managed USD 600,000+ in externally owned capital using systematic options-based strategies across U.S. equities
- Executed volatility-driven credit structures (cash-secured puts/covered calls, vertical spreads, iron condors, etc.) conditioned on liquidity, regime identification, and IV/RV dynamics.
- Outperformed SPY buy-and-hold over 6 months (9.64% vs 8.00%) with materially lower drawdown volatility.

RESEARCH & ANALYTICAL EXPERIENCE

European Settlement & Economic Divergence in the Americas (Prof. Javier Birchenall) **October 2023 - June 2024**

- Conducted research to study the divergent economic development paths of former European colonies
- Wrote custom Python pipelines based on Google Lens OCR to digitize printed English missionary records
- Proposed variable construction methods for exploratory OLS estimation, such as weighted mortality rates

Fertility & Earnings in Japan vs US (Prof. Javier Birchenall, Prof. Sanae Tashiro) **October 2024 - June 2025**

- Conducted research on how varying economic conditions and cultural factors affected fertility decisions
- Designed pipelines & relational databases to standardize UMich PSID & Japanese Government Survey data
- Proposed methods of estimation and categorization, such as Random Forest regression

Quantitative Trading & Research **August 2025 - Present**

- Developed a causal machine learning framework to forecast option Greeks under regime shifts
- Researched volatility mean reversion, focusing on conditions generating tradable large IV/RV divergences
- Built NLP-based sentiment pipelines extracting market & sector instability signals from news & event text

Union Scholar, AFSCME International **June 2024 – September 2024**

- Selected as 1 of 9 participants from approximately 1,500 applicants for a national fellowship
- Built new data pipelines to analyze Maryland's state budget to support the creation of policy white papers
- Developed NLP contract analysis tools to parse and classify legal language to boost arbitration efficiency

LEADERSHIP EXPERIENCE

Co-Chair of Local Affairs, Associated Students' Lobby Corps **September 2023 - June 2025**

- Served as one of two senior leaders overseeing all UCSB AS Lobby Corps operations, including strategy, training, budget affairs, research coordination, and campaign execution
- Led development of a local policy platform translating student priorities into structured proposals on housing, transportation, public safety, and community infrastructure

Mentor-Intern, Asian Pacific American Leadership Institute (APALI) **June 2022 - August 2022**

- Coordinated a civic engagement project, including stakeholder outreach and preparation of policy briefing materials
- Conducted policy analysis across education, labor, and civic participation topics to lobby on core AAPI issues

SKILLS

Programming & Data: Python, R, Stata, ArcGIS, SQL (RSQLite)
GRE Scores: 170/170 Verbal, 170/170 Quantitative
Languages: English (Native); Mandarin Chinese (Fluent); Spanish (Conversational); German (Beginner)
Hobbies: Creative Writing, Cooking, Speech & Debate, Jazz Music & Improvisation