

# AUSTIN ADAMS

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🐙 https://github.com/AustinJAdams

## WORK EXPERIENCE

### Research Assistant

#### University of Kansas

📅 May 2019 – August 2019 📍 Lawrence, KS

- Supported a professor in Financial Econometrics by doing literature reviews, code reviews, and writing.
- Worked on a paper about using machine learning models in currency markets for short-term price prediction.

### Business Rotational Intern

#### Cboe Global Markets

📅 May 2018 – August 2018 📍 Lenexa, KS

- Created an automated quantitative fraud analytics system using mathematical modeling, Excel, and Python.
- Automated compliance reporting tools using the Bloomberg API and Python.

### Audit and Finance Intern

#### Midwest Trust Company

📅 May 2016 – August 2016 📍 Overland Park, KS

- Worked with the Investment Team in Growth Division by preparing presentations about potential investments.
- Conducted several internal audits verifying that in-scope procedures were followed.

## PROJECTS/PAPERS

### Working Paper: Sparse Signals in Exchange Rates

- With one minute exchange rate, commodities, and interest rates, we attempt to predict short term exchange rates using sparse signals in this working paper.
- **Skills Used:** Python, R, Pandas, Time Series Analysis, Statistical Modeling, Econometrics

### Working Paper: Bankruptcy Predictability using NLP

- Using web-scraped corporate filings, we create models to determine the companies' financial health and incoming issues.
- **Skills Used:** TensorFlow, Machine Learning, Python, Natural Language Processing, Web-Scraping

### StatsModels Contributor

- Add and maintain methods in StatsModels, the largest open-source Python package for Statistics. My contribution includes Oaxaca-Blinder and Differences in Differences.
- **Skills Used:** Python, R, STATA, Econometrics, Statistics,

### Cryptocurrency Prediction

- Creating systems to trade Cryptocurrencies with various Machine Learning or Statistical Methods.
- **Skills Used:** Financial Mathematics, Python, Web-Scraping, Statistical Modeling

## EDUCATION

### Bachelor of Science in Mathematics

#### University of Kansas

📅 Jan 2020 📍 Lawrence, KS

### Bachelor of Science in Economics

#### University of Kansas

📅 Jan 2020 📍 Lawrence, KS

- **GPA:** 3.50
- **Bachelor Certificate** in Data Science
- **Relevant Coursework:** Machine Learning, Data Science, Real Analysis, Time Series Analysis, Probability and Statistical Theory, Mathematical Finance

## COMPUTER SKILLS

Python

Data Science

Machine Learning

Data Mining

Econometrics

R

STATA

Statistical Modeling/Visualization

## LEADERSHIP

### KU Algorithmic Trading Team

#### Team Lead

📅 Jan 2019 – Present 📍 Lawrence, KS

- Created models to trade futures, options market make, and dynamically allocate portfolios using Python and C++ for the Midwest Algorithmic Trading Competition, placing 1st in Options Market Making.

### KU Investment Club

#### President

📅 May 2017 – Present 📍 Lawrence, KS

- Collaborate with other officers to create weekly meetings discussing the stock markets, current news in finance, options, and debate on profitable strategies and stocks.

### KU Economics Club

#### President

📅 May 2016 – Present 📍 Lawrence, KS

- Organize presentations and events with the KU Economics Department.