ANDREW CHARLES HAWKINS

CONTACT INFORMATION

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Research Interests

Quantitative finance, optimization, probability theory, machine learning, game theory, scientific computing, and data analysis. Currently, I am working on problems in predictive models of securities.

EDUCATION

Embry-Riddle Aeronautical University (ERAU), Daytona Beach, FL

August 2010 - December 2013

Bachelor of Science in Computational Mathematics

• Area of Concentration: Computer Science

• Thesis: A New Diophantine Approach for the Origin of Structures in the Universe

• Adviser: Dr. Andrei Ludu

SELECTED HONORS

- McNair Scholar (2013)
- Shrinivas Dalal Memorial Scholarship in Mathematics (2013)
- ERAU Achievement Scholarship (2010, 2011, 2012, 2013)
- National Society of Collegiate Scholars (2011)
- Dean's List Standing (2010, 2011, 2012, 2013)
- Eagle Scout in the Boy Scouts of America (2010)
- National Honor Society (2009)

RESEARCH EXPERIENCE

Mathematics: Quantitative Finance

August 2010 - present

- Studies the effect of dynamic volatility when modeling derivatives.
- Works on statistical analysis of financial price data.
- Develops quantitative analysis tools to determine high probability price movements.
- Models historical data with techniques such as multiple linear regression and distribution fitting.

Mathematics: Operations Research

January 2013 - May 2013

- Researched modeling techniques to optimize course deviations of a cargo ship.
- Minimized the maneuver completion time by a logical construction model.
- Explored techniques including spline interpolation.

Engineering: Vehicle Dynamics

August 2010 - June 2011

- Modeled the interaction between the electric and internal combustion engines of the ERAU Formula Hybrid vehicle.
- $\bullet\,$ Designed aerodynamics components of the vehicle's body.

PROFESSIONAL EXPERIENCE

Teaching Assistant for MA 305: Introduction to Scientific Computing August 2013 - December 2013

• Assists professor with lab discussions and instructs students.

Founder of Hawkmatix.com

July 2012 - present

• Develops and publishes open source financial analysis and trading software with documentation.

Grader for MA 412: Probability and Statistics

August 2012 - May 2013

• Evaluated papers for content and correctness.

PUBLICATIONS

Andrew Hawkins and Andrei Ludu. A New Diophantine Approach for the Origin of Structures in the Universe. In preparation (2013).

Andrew Hawkins and Timothy Smith. An Economic Regression Model to Predict Market Movements. In preparation (2013).

SELECTED TALKS

Exploring the Fisher Z-Transformation with Applications in Finance. Undergraduate Mathematics Conference, Embry-Riddle Aeronautical University, Daytona Beach, FL, U.S.A. (2013)

COMPUTER PROFICIENCIES

Programming and Typesetting

• Fortran, Java, C#, Gnuplot, MATLAB, Mathematica, R, LATEX

Web Development

• HTML, PHP, CSS

Other Software

• Eclipse, NinjaTrader, CATIA