Laura MacLeish

British | Female | 24 years old

Target MSc: Financial Engineering / Quant Finance

PROFESSIONAL EXPERIENCE

Quantitative Research Intern - G-Research, London July 2024 - Present.
Developing signal generation models using XGBoost on high-frequency tick data.
Optimizing execution algorithms to minimize market impact.
Summer Analyst - J.P.
Morgan (CIB) 2023.
Worked on the Exotic Derivatives desk; automated the daily Value-at-Risk (VaR) reporting pipeline using Python.

EDUCATION

BSc in Mathematics & Statistical Science, University College London (UCL) 2021 - 2024.
GPA: 3.9/4.0.
GMAT Focus: 715.
Research Thesis: "Application of Ornstein-Uhlenbeck Processes in Mean-Reversion Trading Strategies."

SKILLS

Technical: C++, Python (Pandas, Scikit-learn), KDB+/Q, SQL, MATLAB.

CERTIFICATIONS

CFA Level 1 Candidate.

PERSONAL INTERESTS

Competitive Fencing, Algorithmic Art, Alpine Mountaineering.