Lazar Ilic

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GitHub.com/Lazar-Ilic

Experience

High Frequency Trading Firm — Europe
Quantitative Research Intern — July 2025 - August 2025

Generated profitable insights for mid-frequency algorithms by studying time series, examining predictors, and backtesting. Considered implementation shortfall due to market impact as well as funding rates and taker fees.

Amazon — Boston, Massachusetts
Software Engineer — July 2023 - December 2023

Education

University of Illinois Urbana-Champaign | Master of Computer Science — 2024

3.63|4.00 Parallel Programming, Advanced Bayesian Modeling, Database Systems, Programming Languages And Compilers, Data Mining, Data Curation

University of Texas at Austin | Bachelor of Science of Mathematics — 2022

3.77|4.00 Algorithms, Differential Equations, Microeconomics, Logic, Linear Algebra, Generalised Linear Models, Scientific Computation, Game Theory, Statistical Learning

Research

Optimised Event-Driven Selling — 2025

Discussed Kelly optimal strategies for planning to sell a financial instrument under various levels of information. Performed literature review and wrote example codes in Python and Jupyter Notebooks. Tied in real-world issues and mentioned various details and complexities which emerge in such settings.

Awards

Project Euler ~50 Leaderboards In A Row + 3 Gold Medals - Outperformed AI — 2021-2025

Alibaba Global Mathematics Competition Top 800 - $600,000 Prize Pool — 2022-2024

CSES 1st, CodeForces 2124, Meta Hacker Cup 319th, Putnam 87th, USAMO 43rd, USAPhO

Projects

Bridgewater Metaculus Contest | Metaculus.com/accounts/profile/125313/ — 2025

Won $112 in Bridgewater's forecasting competition: cleaned data, used statistics, pandas, knowledge, and intuition. Computed parameters to automatically track the mixture of a relatively noninformative prior with market information including movement. Generated distributions during hidden periods as an exercise in data curation.

Skills

Technical LaTeX, C, C++, Python + Libraries, SQL, GRE 338 + 5.5

Athletics 17:30 5K Run, 143 kg Touch And Go Bench Press