Lazar Ilic

lazar_ilic@yahoo.com   GitHub.com/Lazar-Ilic/Lazar/   17:30 5K Run   143 kg Bench
LaTeX   C|C++   Python   Java   TypeScript   AWS   SQL   SIE   GRE 338 + 5.5

Focusing on trading, games, markets, risk management, developing good intuition.

2025 High Frequency Trading Quantitative Research Intern
        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.
2025 University Of Illinois Urbana-Champaign Further Computer Science Coursework
2024 MCS Computer Science 3.63|4.00 University Of Illinois Urbana-Champaign
2023 Software Engineer Amazon
2022 BS Mathematics 3.77|4.00 University Of Texas At Austin

Project Euler 9th + 43 Leaderboards In A Row + 3 Gold Medals   CodeForces 2124
阿里巴巴 Trip To 杭州 + 3×Top 800   Putnam 87th   USAMO 43rd   USAPhO
CSES ~1st   Meta Hacker Cup 319th   HRT MathDash 2nd   Bridgewater Top 2%

In the money on 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.