

Lazar Ilic

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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.