

Prashanth Bhaskara

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EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics (Concentration in Machine Learning and AI)

Expected December 2026

Courses: Modern Applied Optimization, Reinforcement and Deep Learning, Portfolio and Risk Management, Options

Bachelor of Science in Mathematics and Computer Science (Specialization in Machine Learning)

June 2025

Courses: Operating Systems, Real Analysis, Machine Learning, Markov Chains, Martingales, and Brownian Motion

SKILLS

Computing: Python, Java, C, Pandas, NumPy, Scikit-learn, Rust, SQL, Linux, MS Excel

Knowledge: Machine Learning, Regression Analysis, Data Structures and Algorithms, Time-Series Analysis

WORK EXPERIENCE

Trexquant Investment LP

Stamford, CT

Quantitative Researcher Intern - University of Chicago Project Lab

October 2025 – Present

- Investigate multi-asset trading strategies and analyze macroeconomic, sentiment-based, and fundamental dimensions in order to identify potential mid-frequency alpha signals

Ellipsis Labs

Chicago, IL

Software Engineer Intern

October 2025 – Present

- Research impact of different market microstructure events on development of trading products for Solana

Glenbrook Trading

Chicago, IL

Quantitative Researcher Intern

May 2025 – October 2025

- Analyzed limit order book feeds for E-mini S&P 500 futures and applied regression and classification techniques to generate and validate alphas for systematic futures strategy development

Shepherd Ventures

Chicago, IL

Quantitative Analyst Intern

April 2025 – September 2025

- Conducted research on correlated assets during black swan events, utilizing variable selection methods on historical market patterns for risk managing and portfolio allocation during market crashes

Siemens Digital Industries Software

Chicago, IL

Technology and Software Intern

June 2024 – September 2024

- Modeled production facility and devised Python pathfinding algorithm in order to chart shortest route for workers to travel amongst stations in a production facility

Technology and Innovation Intern

June 2023 – September 2023

- Developed web-based user interface for clients to order a coffee package and watch AGV create order in real-time

PROJECTS

Algorithmic Trading Strategy System

February 2025 - April 2025

- Implemented a trading bot with Alpaca using live S&P 500 market data to execute trades based on price predictions

Black Scholes PnL Pricing Model

November 2024 - December 2024

- Created a web-based demonstration of the Black Scholes Pricing Model, including a GUI and heat map to provide a Profit and Loss visualization based off various potential purchase and expiration prices of an option

Machine Learning - Representation Learning Project

February 2024 - March 2024

- Developed a MLP neural network to classify digits utilizing hyper parameter tuning to improve model performance

EXTRACURRICULAR

Blockchain Chicago

Chicago, IL

Founding Cohort Member

October 2025 – Present

- Working within organization research and trading teams to develop systematic strategies to for on-chain trading and management of \$150,000 fund

Paragon Global Investments

Chicago, IL

Board Member

January 2023 – June 2025

- Led researchers in development of reversal strategy to predict a market overreaction following surprise news

ADDITIONAL INFORMATION

American Invitational Mathematics Exam (AIME) Qualifier — 8/15 (2020 Top 400)

Interests: Chess, Piano, Codeforces, Settlers of Catan, Poker, Weightlifting, Basketball