

# 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