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Leo Sharif

Mathematics & Finance

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EDUCATION

Bond University — Gold Coast, QLD
B. Actuarial Science, Major in Finance — *Feb 2022 - May 2024*

- 75% Major WAM, Investment Group, Actuarial Society, Actuaries Institute Completion: CS, CM, CB
- Coursework: Mathematical Statistics, Stochastic Processes, Econometrics, Finance Mathematics, Portfolio Analysis, Survival Analysis, Risk Management, Financial Models, Game Theory, Survival Analysis

Academy of Interactive Technology
Diploma of Full Stack Development

- 78% WAM, Developed a password manager and a real estate portfolio management tool, showcasing strong problem-solving skills and industry-standard security practices.

WORK & EXPERIENCE

Nabla — Gold Coast, QLD
President — *Feb 2023 - May 2024*

- Founded the Quantitative Finance Society to meet demand for quantitative investment analysis; onboarded a dedicated team to drive objectives and promote growth.
- Developed a heat map for option strike prices using Python and C++ to create an interactive, engaging dashboard for members.
- Tested the hypothesis that trading based on technical indicators lacks merit, employing machine learning to analyze effectiveness in generating alpha.

Sitesec — Gold Coast, QLD
Systems Engineer — *Nov 2022 - Jul 2023*

- Managed databases and ensured data integrity, accuracy, and availability for stakeholders.
- Leveraged data analytical techniques to map and plan construction projects, optimizing resource allocation and project timelines.
- Worked with senior devs on convolutional neural networks (CNNs) to identify security risks at a 20% higher rate.

Eante — Brisbane, QLD
Software Development Intern — *Jan 2021 - May 2021*

- Developed a micro interest-earning system with visual representations to encourage saving habits.
- Gained exposure to development of explosion mapping software for an international mining project.

QUANTITATIVE RESEARCH PROJECTS

- Exploring the development of a predictive model for market volatility using ridge regression, leveraging historical stock prices and financial indicators. With the goal of benchmarking the model's performance against traditional volatility models like GARCH.
- Investigating the application of LASSO regression to identify key predictors of stock price movements from a comprehensive dataset of financial indicators.

SKILLS

Languages Python, R, C++, HTML/CSS/JS, TypeScript, AWS, Ruby
Data Pandas, Scikit, Plotly, seaborn, PyTorch, Node/React/Next

ADDITIONAL INFO

Interests Acting, Gastronomy, Guitar, Piano, Tennis, NFL, NBA, Music, Fashion, Gaming
Volunteering Certificate in Active Volunteering (III), Litter Drive, Tennis Coach, Tutoring