Gabe Gormezano

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EDUCATION

Johns Hopkins University **Aug 2020 – Jan 2024**
- BS/MS in Applied Mathematics & Statistics, BA in Mathematics; GPA: 3.98
- Activities: *Vice President*, Poker Club; *Social Chair*, DangerZone Ultimate Frisbee (D1 Team)
- <u>Math Coursework:</u> Natural Disaster Risk Modeling, Axiomatic Set Theory
- <u>Computing Coursework:</u> Applied Statistics, Probabilistic Modeling, Energy Markets

EXPERIENCE

AQR **Jun 2023 – Present**
Quantitative Research Intern **Greenwich, CT**
- Joined the Macro & Multi-Strategy team to extract a signal for trading in commodity markets
- Devised and implemented **4 novel** momentum trading strategies and **2** signals in Python
- **Generated statistically significant alpha** over current time series momentum strategies
- Achieved an annualized SR of **1.35 over 15 years** of backtesting on a portfolio of **61** commodities

Johns Hopkins University Applied Physics Lab **Apr 2022 – May 2023**
CIRCUIT Research Intern **Laurel, MD**
- Curated a 3-year county-level data archive for the Johns Hopkins COVID-19 dashboard
- Performed **time series analysis**, **outlier detection**, and cleansed **3M** data entries in Python
- Resultant cleansed data was **published on the dashboard** as the official dataset for researchers
- Won **1st place** in the HackNet Intern Hackathon with a Cybersecurity project
- Submitted research paper in April 2023 and presented our findings to over 600 staff

Johns Hopkins University **Jan 2021 – Present**
Head Teaching Assistant **Baltimore, MD**
- Wrote exams, led recitation sections, and managed **6 TAs** for Intro to Probability in **6 semesters**
- Authored **25** Python scripts demonstrating key concepts in probability/stochastic processes
- Efforts led to a **course rating increase of 12%** and nomination for university teaching awards
- Refined oratory and explanatory skills by describing complex ideas to a variety of audiences
- Promoted to Head Teaching Assistant in the Spring 2022 semester

Johns Hopkins University **Jan 2023 – May 2023**
Machine Learning Researcher **Baltimore, MD**
- Enhanced the accuracy of a novel stochastic surrogate model by integrating a penalty method
- Optimization resulted in **20%** reduction in MSE among **20+** self-developed physical scenarios

Johns Hopkins University **Jan 2021 – May 2022**
Graph Matching Researcher **Baltimore, MD**
- Collaborated with Dr. Donniell Fishkind on **3** open problems in random graph matching
- Proposed conjectures regarding the statistical properties of high-dimensional random graphs
- Deciphered complex mathematical research papers and converted key results into MATLAB code
- Ran simulations in MATLAB and Python for experimentation of results in graph entropy

PROJECTS

Intuition to Probability: <u>View Here</u> **Jun 2022 – Dec 2022**
- **Authored the official course textbook** for Intro to Probability, used by over **2000** students
- Created and typeset **600** pages of content and detailed solutions to **1000+** exercises in LaTeX

QuantGuide: <u>View Here</u> **May 2023 – Present**
- Collaborating with 6 people to create a platform that is modernizing quant interview preparation
- Onboarded **10000+** new users by creating content tailored to individual quant interview needs