Roman Chenoweth

https://github.com/RomanLearns | (804)-833-2236 | romanc22@vt.edu | linkedin.com/in/roman-chenoweth

EDUCATION

Virginia Tech (Honors College)   **Cumulative GPA:** 3.91
Bachelor of Science in Computer Science   **Graduation Date:** May 2026

Relevant Coursework: Software Design and Data Structures, Statistical Methods, Introduction to Data Science and Visualization, Applied Combinatorics and Graph Theory, Introduction to Computer Systems, Probability, Statistics, Distributions, Linear Algebra

TECHNICAL SKILLS

Python, Pandas, Flask, Numpy, Matplotlib, Java, C, OCaml, X86_64 Assembly, SQLite, S3, AWS Lambda, HTML, CSS, Bash, Google Colab, Jupyter Notebook, RESTful APIs, Excel, PowerPoint

PROFESSIONAL EXPERIENCE

Susquehanna International Group | Bala Cynwyd, PA   Upcoming Summer 2025
Incoming Quantitative Trading Intern

Amazon | Austin, TX   September 2024 – Present
Software Development Engineer Intern | Java, Pandas, RESTful APIs, S3, AWS Lambda
- Working within the route planning team, created a Lambda to deterministically re-run the planner for metric-generation purposes, saving $4,500+ monthly in compute for the millions of packages and hundreds of thousands of routes run daily
- Improved internal models to allow for conversion between routing types, opening opportunities for several business use-cases
- Engineered a way to make an upstream service more modular, allowing for strategically bypassing logic through the planner

Elliott Investment Management | New York, NY   June 2024 – August 2024
Research Intern | Python, Pandas, Numpy, Streamlit, Regex, Beautiful Soup, Excel, PowerPoint
- Developed a tool to parse through over 10 million rows of financial data while allowing the user to specify segments of interest and ultimately outputting downloadable plots and graphs of these various breakdowns in an aesthetic front-end
- Created an application to reduce weekly sourcing workflows by 13% through the automation of tedious manual tasks
- Conducted research and provided materials for several elements of the investment that Elliott made into Southwest Airlines

Jane Street (JSIP) | New York, NY   June 2023 – August 2023
Software Engineering Fellow | OCaml, RESTful APIs, HTML
- Completed a rigorous immersion program as 1 of 14 nationally selected fellows, becoming proficient in functional programming language OCaml through the implementation of image manipulation, game AI, graph traversal, web scraping, and development
- Competed in an electronic trading competition where I developed a trading bot capable of finding real-time arbitrage opportunities on bonds, equities, and ETFs. Generated in excess of $22,000 PnL per 5-minute window, leading to 4th place finish overall
- Engineered and presented a multiplayer quiz game based around graph traversal that is designed to help users prepare for quiz-bowl-style competitions. Utilized REST APIs to pull data and integrate graphics libraries for a seamless and interactive web UI

NASCAR ESports | Richmond, VA   June 2021 – July 2021
Research Apprentice | Python, ArcGIS, PowerPoint, Excel
- Apprenticed with NASCAR Esports to help develop a plan for increasing membership through a college Esports league
- Collected Google analytics data and developed a program to map US interest in the sport and locate high-impact universities

PROJECTS AND COMPETITIONS

IMC Prosperity 2 Trading Competition   April 2024
- Achieved 10th place in the US and 27th globally out of ~9000 teams
- Implemented a market making algorithm using linear regressions to price an asset on a simulated exchange.
- Designed an ETF arbitrage algorithm using baskets of products and determined optimal hedges to price out risk from our book.
- Executed cross-exchange arbitrage strategies, applying Black Scholes to capitalize on deviations from fair value in options.

Options Pricer | Streamlit App   July 2023
- Researched Brownian Motion, Black Scholes, Monte Carlo simulations, and Binomial Pricing to understand option pricing
- Utilized PyTorch, Numpy, and MatPlotLib to make an algorithm in Python that can price options based on these models
- Developed an interactive front-end to show the estimated value of the option at each point prior to expiration using Streamlit

LEADERSHIP AND EXTRACURRICULARS

Commodity Investing by Students (COINS) | Blacksburg, VA   October 2023 – Present
Natural Gas Analyst | Python, Pandas, Numpy, Streamlit, Excel, PowerPoint
- Assist in investing $1.3 million for the only student-run commodity trading group diversified in futures-based ETFs, ETNs, and options
- Pitch trade recommendations using fundamental/quantitative analysis and skills garnered during training and real-world experience

INTERESTS

Interests: Chess, Game Theory, Fitness, Latin American Dance, Pattern Games, Reading, Texas Hold'em, Track and Field