

Lead Developer, Python Lead Developer, Python Lead Developer, Python - Algorithmic Pairs Trading on InteractiveBrokers Lisle, IL Work Experience Lead Developer, Python Algorithmic Pairs Trading on InteractiveBrokers - Chicago, IL March 2019 to Present Developed a statistical arbitrage strategy for live trading tick-by-tick prices on IB Backtested strategy using historical 1-year tick-data Updated 4-year-old repository to Python3, IBPy2, and the latest IB API, impacting +1,500 regular users ACT Classroom Instructor, Pre-College KAPLAN INC - Chicago, IL March 2018 to August 2018 Coached three classes of +10 students through intensive 2-week "Test-Prep Bootcamps" Attained 9/10 performance rating and oversaw average student scores increase 25% SELF-EMPLOYED SELF-EMPLOYED - Chicago, IL September 2015 to December 2017 Managed personal portfolio of \$10k in US equity options Began testing C++ and Python API software to implement trading ideas Financial Analyst, Commercial Banking JPMORGANCHASE & CO - Chicago, IL July 2016 to September 2017 Led monthly team meetings on national portfolio performance and risk exposure Utilized Essbase and Excel macros to streamline and automate 6 reporting processes Trained 2 Mumbai team members on +8 monthly procedures and systems for future outsourcing Finance Intern, Asset Management May 2015 to August 2015 Collaborated with 4 interns in designing better diligence procedures Developed Excel models that efficiently classified +1,000 loans according to new collateral regulations Education Master of Science in Financial Engineering in Financial Engineering UNIVERSITY OF ILLINOIS - Urbana-Champaign, IL December 2019 Bachelor of Science in Finance in Finance MIAMI UNIVERSITY OF OHIO - Oxford, OH May 2016 Links <https://github.com/chicago-joe> Additional Information TECHNICAL SKILLS R Studio C++ Derivatives pricing in L vy models Derivatives pricing models Applied Statistics & Probability Monte Carlo simulation Financial Risk Management Linear programming solvers Python Dynamic programming Machine Learning Memoization Financial Stochastic Calculus InteractiveBrokers Python API

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