

Sarah R. Nagy

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EDUCATION

Princeton University <i>Master in Finance</i> Expected coursework: Modern Regression and Time Series, Asset Pricing, Fixed Income, Behavioral Finance, Algorithms and Data Structures	Princeton, New Jersey Expected 2014
University of California, Los Angeles <i>Bachelor of Arts and Science in Astrophysics and Business Economics</i> Honors: Departmental Honors in Astrophysics	Los Angeles, California 2011

WORK & LEADERSHIP EXPERIENCE

Instinet, LLC <i>Trade Research Intern</i>	New York, New York 2012
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Traded stocks with company software, analyzed large volumes of trade and quote data

Selected Project Experience:

- Stock Trading
 - Matched volume-weighted average price by manually trading portfolio with over 40 stocks
- Data Analysis
 - Led project to improve trade data quality by analyzing country condition codes
 - Used Bloomberg Java API and MySQL to analyze trade and quote data

Los Angeles Capital Management <i>Research Intern</i>	Los Angeles, California 2009 – 2011
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Tested and analyzed investment strategies

Selected Project Experience:

- Regression Testing
 - Led project to select automated regression testing software, which eliminated irresolvable bugs in the previous backtesting process
- Portfolio Optimization
 - Backtested strategies against historical data
- Risk Modeling
 - Wrote and edited MATLAB programs for new risk model, which reduced strategies' tracking error

Caltech Dept. of Astronomy, UCLA Dept. of Astrophysics <i>Research Assistant</i>	Los Angeles, California 2010 – 2011
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Published paper on galaxy images obtained with the Hubble Space Telescope

Wrote programs to analyze mass and radii of galaxies in C++ and other programming languages

Performed Monte-Carlo testing to approximate average magnitude of galaxies

SKILLS, ACTIVITIES & INTERESTS

Technical Skills: C++, Java, Python, MySQL, MATLAB, Excel

Activities/Interests:

- Composed 6-movement piano suite, modified for 5-piece rock band and produced rock album
- Produced several short and feature films which have screened at Laemmle Theatres and the Egyptian Theatre in Los Angeles, CA
- Over 50 hours of volunteering at UCLA Botanical Gardens, UCLA Cotsen Archeology Institute