

ANDREW SCOTT RESNIKOFF

EXPERIENCE

Associate Consultant

Charles River Development

 July 2016 – August 2017

 Burlington, MA

C# Python SQL Java Excel

- Developed portfolio risk management tools and updated risk metrics for Charles River's Investment Management Solution (IMS).
- Consulted clients on trading workflows, portfolio compliance and general backend issues in the IMS.
- Integrated global equity and fixed income factor models into IMS portfolio management tool.
- Created risk decomposition reports that are dynamically generated within the IMS.
- Earned six certifications for the IMS.

Trading Intern

Direct Energy

 Summer 2015

 Woodbridge, NJ

Visual Basic Excel Python

- Programmed tool that automated workflows for energy traders:
 - Bid price calculation based on heat rate curve and fuel data.
 - Bid upload for the day ahead power market.
 - True cost analysis report generation and distribution.
- Created profit and loss statements for company controlled power plants.
- Used weather data to create a heat rate curve, which evaluated power power plant efficiency.

Software Engineering Intern

Riverside Research

 Summer 2014

 Chantilly, VA

C# Javascript HTML CSS ASP.NET MVC

INDEPENDENT PROJECT

Algorithmic Trading using Reinforcement Learning

Python NumPy Pandas Keras Scikit-Learn Zipline

Algorithm Summary

- Daily equity data is filtered into the algorithm via a pipeline and preprocessed by using data analysis to compare pricing data across securities.
- Preprocessed data is fed to a neural network with convolutional, dense and recurrent layers. The network predicts a position (long, short or neutral) on each security and a level of confidence in its prediction which influences how much it bets.
- The trades are executed and the model remembers performance. The model is updated using random batch updates from its memory.

EDUCATION

Master of Statistical Practice

Statistics and Data Science

Carnegie Mellon University

 Expected May 2018  Pittsburgh PA

GPA: 3.9


BS in Mathematical Sciences

Concentration in Operations Research and Statistics

Carnegie Mellon University

 Aug '12 – May '16  Pittsburgh, PA

PERSONAL INFO

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 andrewresnikoff

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AWARDS

3rd place Tartan Data Science Cup 2016

Dean's List Fall '15, Spring '15, Spring '16

LEADERSHIP

Alpha Epsilon Pi

President, Vice President

 Nov 2013 – Nov 2015

Chair of Executive Board, supervised all fraternity events and operations.

ADDITIONAL SKILLS

Data Analysis Machine Learning
Deep Learning Operations Research

R SAS C/C++ Visual Basic

bash git \LaTeX Microsoft Office

INTERESTS

Basketball Tennis Fantasy Sports
Guitar Drums Piano