

Anna Effenberger

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EDUCATION

Cornell University, College of Arts and Sciences, Ithaca NY

August 2019 – May 2022

Bachelor of Arts, with Distinction in All Subjects

Summa Cum Laude in Statistical Sciences; Economics; Minor in Computer Science

GPA: 4.17/4.00. Dean's List

Coursework: *Machine Learning, Artificial Intelligence, Functional Programming, Object Oriented Programming, Linear*

Algebra, Stochastic Processes, Theory of Statistics, Probability Models and Inference, Econometrics, Game Theory

Skills: *Python, R, OCaml, Java*

PROFESSIONAL EXPERIENCE

Goldman Sachs

New York City, NY

Quantitative Strategist (Prime Portfolio Strats)

July 2022 – present

- Created and enhanced risk models and margin frameworks within Prime Brokerage to expand product offerings and increase wallet share in financing for both standard products and bespoke solutions
- Developed machine learning models to predict which clients are likely to become high-risk in the near future, enabling a more proactive risk management process

Quantitative Strategies Summer Analyst (Prime Portfolio Strats, Ficc GCEM Strats)

June 2021 – August 2021

- Analyzed past SPAC (Special Purpose Acquisition Company) performance to more accurately capture clients' investment risk, identify when the greatest risk occurs, and inform how to best protect against these risks
- Developed a new margining methodology for SPAC products (unit, stock, warrant, option), which calculates risk charge attributions to offer a more competitive price without substantially increasing risk exposure
- Set up a new interest rate futures contract in the firmwide trading system by implementing the price calculation, interest rate curve calibration, risk calculation across different tenors, and trade booking integration
- Created a proof-of-concept for the use of alternative data sources to train a price quoting neural network model

RESEARCH EXPERIENCE

Cornell Tech, Language, Interaction, and Learning (LIL) Lab

(remote) New York City, NY

Research Intern (NSF REU)

June 2020 – May 2021

- Conducted NLP (Natural Language Processing) research with Python and R under Professor Yoav Artzi
- Analyzed a large corpus of language interaction and task performance data from the CerealBar dataset to investigate individual and communal linguistic dynamics over time in a collaborative environment
- Built machine learning models with PyTorch to simulate pragmatic language dynamics in a collaborative task

Cornell Department of Statistical Sciences

Ithaca, NY

Lead Researcher

January 2020 – present

- Investigated language used in the systematic removal of under-represented demographic groups during juror questioning and selection (voir dire), under the guidance of Professors John Blume and Martin T. Wells
- Developed a novel framework in Python and R to analyze juror questioning in death penalty cases and demonstrated a proof-of-concept to provide statistical evidence for future courtroom appeals
- Presented technical statistical and computational NLP analysis to a broad audience in the Cornell Law school

PUBLICATIONS

Quantifying Disparate Questioning of Black and White Jurors in Capital Jury Selection. Anna Effenberger, John H. Blume, Martin T. Wells. *Journal of Empirical Legal Studies* 2023. doi: [12357](https://doi.org/10.1215/00141801-2023-001)

Analysis of Language Change in Collaborative Instruction Following. Anna Effenberger, Eva Yan, Rhia Singh, Alane Suhr, Yoav Artzi. *Findings of EMNLP 2021 Short Paper*. doi: [2109.04452](https://doi.org/10.18653/v1/2021.findings.short.445)

CAMPUS EXPERIENCE

The Cornell Hedge Fund (CHF)

Ithaca, NY

Chief Investment Officer

May 2021 – May 2022

- Managed CHF's investment process and \$13,000 portfolio and executed trades based on funds' analyses
- Established investment criteria, led investment committee discussions, and provided feedback on pitches
- Increased portfolio transparency with biweekly newsletters and greater communication with fund managers

New Member Educator

January 2022 – May 2022

- Created and delivered an education series to teach 8 new club members finance industry fundamentals in 9 weeks, including presentation skills, valuation methods, and comparable company analysis

Analyst

January 2020 – May 2021

- Conducted financial modeling and company and industry research as an analyst in the Telecommunications, Media & Technology (TMT) and Industrial verticals to successfully pitch a new stock towards CHF's portfolio

Independent Visual Art Practice

June 2015 – present

- Created original paintings and drawings and sold originals, prints, and commissions to clients across the U.S.
- Displayed artwork at the U.S. Capitol and selected for publication in local magazines and art anthologies
- Marketed art online via Instagram and website (www.annaeffenbergerart.weebly.com) using Google Analytics

AWARDS AND RECOGNITIONS

Scholar, Merrill Presidential Scholars

2022

- Selected as part of the top 1% of the 2022 graduating class at Cornell University

Fellow, Theodore Eisenberg Research Fellowship

2022

- Selected as Fellow to further empirical legal studies at Cornell University

Fellow, D.E. Shaw's Zenith Fellowship

2021

- Selected to explore the intersection of finance and technology at D.E. Shaw

Scholar, Tripods Data Science NSF REU

2020

- Selected as one of 15 scholars for the 2020 Tripods Data Science REU at the University of Rochester

Best in Show, Congressional Art Competition, NJ District 4

2019

- Artwork *Family Tree* selected for display at the U.S. Capitol for one year

Interests: Golf (handicap 10); Tennis; Piano; Art; Graphic Design