

Arnav Prasad

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EDUCATION

University of Chicago

Bachelor of Science in Mathematics/Joint Masters in Statistics

Chicago, IL

Expected 2022

Select Graduate Coursework: Artificial Intelligence, Natural Language Processing

Academic Interests: Asset Pricing, Behavioral Finance, ML & Decision Theory

WORK EXPERIENCE

Citadel LLC – Global Equities Group

Equity Quantitative Research & Trading Intern

Chicago, IL

Jun 2020 – Present

- Applying advanced statistical tools (e.g., machine learning, NLP) to trading on equity markets
- Building upon trading approaches by leveraging knowledge of financial markets, AI, and technology

University of Chicago Booth School of Business – Machine Learning & Asset Pricing

Chicago, IL

Research Assistant – Jeff Metcalf Fellow in Undergraduate Research

Apr 2019 – Present

- Researching machine learning methodologies for application in empirical asset pricing and sports prediction markets with Dacheng Xiu, Professor of Econometrics and Statistics (<https://dachxiu.chicagobooth.edu>)
- Modeling unstructured data in player scouting reports through sentence embeddings and knowledge graphs
- Assist with model development, data collection, and paper editing in financial theory research

Los Angeles Dodgers – Baseball Research & Development

Associate Quantitative Analyst

Los Angeles, CA

Jun 2019 – Sept 2019

- Developed statistical/machine learning models to support player evaluation, development, and strategic decision-making (focus: free agency, arbitration, contract/trade negotiations) using Python/R/SQL
- Improved contract asset value projections and risk simulations for minor league and major league players

Broad Institute of Harvard-MIT & Harvard Medical School

Research Assistant

Cambridge, MA

May 2016 – Sep 2017

- Researched rare diseases through genomic data & wetlab biology methods, specifically with quantitative analysis in R Studio and cell-engineering with CRISPR
- Studied aging and origin of life through RNAi approaches at Harvard Medical School

ON-CAMPUS ACTIVITIES

Research and Analytics - UChicago DIII Men's Basketball

Lead Researcher

Chicago, IL

Oct 2018 – Present

- Coordinate with the coaching staff & players to integrate analytics with basketball strategy and game-plans
- Build and implement advanced technologies to collect and analyze novel data (e.g. computer vision for player tracking, shot mechanics)

University of Chicago Sports Analytics Group

President and Director of Research

Chicago, IL

Oct 2018 – Present

- Lead statistics research in the University of Chicago Sports Analytics Group, educate new members in the club, and organize guest lectures/events for the public (80+ person events)
- Promote research and analytics consulting partnerships with professional sports teams

AWARDS AND HONORS

- Featured researcher at the 2020 Seattle Sounders Analytics Conference (“On Unsupervised Knowledge Graph Extraction for Scouting Report and Prospect Analysis”) – May 2020
- Featured essayist for “After You,” a SMART Museum exhibit on computer-driven creativity – May 2020
- 2nd Place in Algorithmic Options Market-Making in the Midwest Trading Competition – April 2020
- Winner in the 2020 MIT Sloan Sports Analytics Conference Hackathon by ESPN (“Imputing Shot Arcs for Enhanced Shot Evaluation”) – March 2020
- Selected fellow in the UChicago Financial Markets Program, highly-selective career program involving enrollment in graduate-level classes in academic finance, quantitative trading, and market-making
- Published award-winning review in *The New York Times* on entertainment portrayals of AI – December 2017

ADDITIONAL INFORMATION

Computer: Proficient in Python, R, SQL, Excel; Applied Knowledge in C++, MATLAB

Interests: Competitive Billiards, Rowing, Skiing (Alpine & Nordic), Saxophone/Jazz Band, Classics