

**A. Sophie Hilgard**  
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## Education

- **Harvard University** Cambridge, MA  
*Masters in Computational Science* *Expected June 2017*
  - Relevant Coursework: Data Science, Data Systems, Numerical Methods, Systems Development, AI
- **Coursera**  
*Independent Study*
  - Relevant Coursework: Algorithms, Machine Learning, Data Science, Computer Systems, Web Development
- **Harvard College** Cambridge, MA  
*Bachelor of Arts in Applied Mathematics - Economics* *Sep. 2005 - June 2009*
  - GPA: 3.7/4
  - Secondary Field: Computer Science; Chinese Language Citation

## Work Experience

- **Launchcode** St. Louis, MO  
*Teaching Fellow* *June 2016 - August 2016*
  - Assisted with teaching the Python Summer of Code program
- **Definitive Capital Management** Radnor, PA  
*Trader* *July 2009 - December 2015*
  - Worked directly with the Portfolio Manager to make investment decisions on up to \$1B+ assets under management
  - Managed SQL database and analyzed past trade data and trends to predict price movement on new bond issuance
  - Wrote scripts to scrape bond pricing and characteristic information from websites and forms as well as to reconcile prime broker account statements
- **Arrowstreet Capital, L.P.** Boston, MA  
*Research Intern* *June 2008 - August 2008*
  - Researched the merits and feasibility of a new social networking-based quantitative model signal
  - Analyzed new data sources using Stata and SQL; helped design preprocessors for new feeds which increased data coverage by 10% and created scripts to appropriately reconfigure metadata
- **Wolverine Asset Management** Chicago, IL  
*Research Intern* *June 2007 - August 2007*
  - Performed econometric analysis on hedge fund replication models to help determine the final allocation of the fund's nascent quantitative benchmark portfolio.
  - Updated company capital structures in the quantitative equity market neutral and convertible bond arbitrage models to reflect new information released in 10-K and 10-Q filings

## Skills

**Applications and Programming:** Python, C, SQL, R, Java, L<sup>A</sup>T<sub>E</sub>X, Git, HTML, CSS, Bootstrap, Word, Excel, Bloomberg

**Language:** Conversational Mandarin Chinese

**Miscellaneous:** CFA charterholder