Nicholas Holden

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EDUCATION

UNIVERSITY OF CHICAGO   **Chicago, IL**
Master of Science, Computer Science   *Expected June 2022*

UNIVERSITY OF CHICAGO   **Chicago, IL**
Bachelor of Arts, Mathematics   *Expected June 2022*
GPA: 3.76, **Major GPA: 3.88**
Relevant College Course Work: Regression Analysis and Quantitative Trading Strategies (Graduate), Theory of Algorithms, Point Set Topology, Markov Chains, Martingales, and Brownian Motion, Investments (Booth), Mathematical Foundations for Machine Learning

EXPERIENCE

Parallax Volatility Advisers, L.P.   **San Francisco, CA**
Quantitative Trading Intern   *Summer 2021*
- Back tested and optimized how Parallax's relative value trading algorithm corrects for outliers. All optimization with overfit in mind
- Applied machine learning techniques (LFA, logistic regression, SVMs, k-NN) to identify conditions where Parallax's trading algorithm is more likely (5 to 20 times) to make extremely bad trades (bottom 1% and 0.1%)
- Supported trading desk operations by analyzing early-exercise opportunities, filtering broker trades, and post-close trade review
- Ranked 2nd of 6 in Parallax's private course, on option theory for new hires, taught by Berkeley professor Richard Lehman

Accenture   **San Francisco, CA**
Summer Analyst   *Summer 2020*
- Designed customized statistical and machine learning based time series forecasting models for Microsoft's Master Data Management project and presented technical results and insights to Accenture executives and members of Accenture Leadership
- Constructed self-updating web interface connected Microsoft's cloud database. Presented interface to Microsoft stakeholders.

J. Craig Venter Institute   **San Diego, CA**
Research Contractor   *Summer 2018*
- Leveraged known chemoinformatics database APIs to generate list of potential drug ingredients to help patient with ADCY5 mutation

Rady Children's Hospital   **San Diego, CA** *Research*
Contractor   *Summer 2017*
- Mined and coded 1000+ patient records to perform multifactor logistic regression and contributed to writing an abstract which was presented at The Society for Maternal Fetal Medicine National meeting in Dallas, January 2018. Largest study to date

LEADERSHIP AND ACTIVITIES

UChicago Water Polo Team   **Chicago, IL**
Vice President   *December 2019 – Present*

Accenture Hackathon
Team Group Leader   *July 2020*
- Designed and implemented MySchedulingSolution, a backend framework that intelligently matched analysts to projects based on skillset

SKILLS AND INTERESTS

Interests: Poker (HUNLH, 6MAX NLH), Bridge, Water Polo, Chess, Backpacking, Downhill Skiing
Awards: Stephanie Blankenship Award, Presidential Service Award (500+ hours of community service), Eagle Scout