

Nicholas Holden

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EDUCATION

UNIVERSITY OF CHICAGO

Master of Science, Computer Science

Chicago, IL

Expected June 2022

UNIVERSITY OF CHICAGO

Bachelor of Arts, Mathematics

Chicago, IL

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

- Worked closely with Parallax's algorithms lead to design and build visualization tools to evaluate Parallax's RV trading algorithm performance
- Applied machine learning techniques (LDA, logistic regression, SVMs, k-NN) to identify combinations of market conditions in which Parallax's algorithm performs poorly. Trained full time employees to use my tools, and the algorithm was modified to make use of some of my findings
- Supported trading desk operations by analyzing early-exercise opportunities, filtering broker trades, reviewing trades post-close with senior traders
- Ranked number 2 of 6 full time hires in Parallax's 8 week private course on options theory, 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