

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: 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

- Optimized certain parameters in Parallax's trading algorithm through back testing and simulation. Parameters chosen with a goal of improving model performance and long-term robustness in ever-changing market conditions.
- Supported trading desk operations by analyzing early-exercise opportunities, filtering broker trades, and post-close trade review.
- Enrolled 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
- Developed self-updating web interface presenting model forecasts.

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 thousands of 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

MySchedulingSolution (Hackathon)

Team Group Leader

July 2020

- Designed and implemented backend framework that intelligently matched analysts to projects based on skillset
- Azure Natural Language Processing for resume and project skill extraction.

SKILLS AND INTERESTS

Interests: Poker (Heads up NLH, Fullring NLH), Bridge, Water Polo, Chess, Backpacking, Downhill Skiing

Awards: Stephanie Blankenship Award, Presidential Service Award (500+ hours of community service), Eagle Scout