Chris Atkeson
ctatkeson@gmail.com ◊ (650) 799-6656
www.chrisatkeson.com

EDUCATION

University of California, Berkeley May 2017
B.A in Applied Mathematics (Computer Science Concentration)
Major Coursework:
Machine Learning, Artificial Intelligence, Algorithms, Real Analysis, Numerical Analysis, Complex Analysis, Time Series Analysis, Abstract Algebra, Linear Algebra, Discrete Math, Multivariable Calculus, Differential Equations, Data Structures, Structure and Interpretation of Computer Programs

TECHNICAL STRENGTHS

Programming Languages Python, Java, VBA, Matlab, HTML
Applications Excel, Matlab, Jupyter Notebook, Github

WORK EXPERIENCE

Passport Capital August 2016 - September 2016
Quantitative Analyst Intern

- Used Machine Learning techniques to detect signals in financial data.
- Created Factor Volatility Timing Strategy using GARCH conditional variance model. Strategy outperformed equally weighted factor portfolios by 7 times from 2000 to 2016 and contributed to managing a 25-million-dollar portfolio.

Delta Investment Management August 2015 - September 2015
Analyst Intern

- Created an ETF rotation strategy that selected high momentum ETFs using relative strength. Ran simulations and used data visualization techniques to optimize strategy. Strategy outperformed 12-month ETF momentum strategies by 2 times from 2006 to 2015 and was used to manage 6 million in client funds.
- Automated company spreadsheets using Excel Macros. Created spreadsheet to automatically download yahoo finance historical data and calculate market sentiment index. Created strategy evaluation spreadsheet to calculate useful performance statistics given daily returns.

PROJECTS

Machine Learning Algorithms September 2016 - May 2017

- Built Neural Networks from scratch to classify letters in a handwritten data set. Achieved 92% accuracy rates using an ensemble of neural networks.
- Built Random Forests from scratch to predict income based on census data. Achieved an 84% accuracy rate for classifying people above and below the 50k income mark.
- Developed k-clusters, linear regression, ridge regression, logistic regression, latent factor analysis, and principal component analysis models from scratch to classify handwritten digits.

Additional Algorithms: September 2015 – May 2016

- Created chess game prediction algorithm using online game data, van der pol equation solver using Runge Kutta Fehlberg method, and Pacman AI using A* search.

OTHER

President of Berkeley Quantitative Investing Club 2016 - 2017

- Researched and tested investment strategies using Quantopian data and other free data sources. Club is currently working on developing neural network for options pricing.

Hobbies

- Starting pitcher for Cal club baseball team. Highest rated member of Berkeley chess club and 99.7th percentile chess.com online blitz rating (2100 Elo). Playing piano for 15 years. Avid hiker and have climbed Kilimanjaro, Whitney, Elbert, Massive, San Jacinto, Half Dome, and San Gorgonio.