DON MARCO LOLENG

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SEEKING DATA SCIENCE, SOFTWARE ENGINEERING, OR SIMILARLY QUANTITATIVE ROLES

EDUCATION

UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

GPA: 3.87/4.00
August 2017 – May 2020

B.S. – STATISTICS AND COMPUTER SCIENCE
CUM LAUDE WITH HIGHEST DEPARTMENTAL DISTINCTION

Coursework: Statistical Learning, Stochastic Processes, Statistical Computing, Algorithms, Numerical Methods, Database Systems, Data Structures, System Programming, Statistics & Probability, Programming Languages & Compilers

EXPERIENCE

VOLANT TRADING

New York, NY
June 2019 – August 2019

QUANTITATIVE TRADING INTERN

- Implemented a service that derives live interest rates from large amounts of raw market data across various exchanges to track an implied input to the firm's options pricing models
- Cooperated with traders and quantitative researchers, gaining exposure to options desks and introductory options theory
- Back tested and analyzed profitability of proposed trading strategies using Python

OPTUM (UNITEDHEALTH GROUP)

Schaumburg, IL
June 2018 – August 2018

SOFTWARE ENGINEERING INTERN (TDP)

- Designed and implemented a file monitoring web tool that identifies potential file transaction issues, reducing file navigation time by ~30hrs/wk for the Clinical Data team
- Engaged in Agile framework practices, Full Stack development, REST API, and SQL Databases
- Built a healthy lifestyle dashboard using archived IoT data during the 24-hour Optum Global Hackathon

PROJECTS

JANE STREET ELECTRONIC TRADING CHALLENGE

September 2017

FIRST PLACE

- Algorithmic trading competition against 23 other teams & market bots in a simulated financial exchange designed by Jane Street
- Won 1st place across the 11-hour competition utilizing basic arbitrage and market making strategies in Python.

NBA PLAYER SALARY PREDICTION

April - May 2017

- Applied regression and analysis techniques to gain insight on attributes most valued in the modern game through a predictive model for NBA player salaries.

LENDING CLUB RISK PREDICTION

November - December 2018

- Trained and compared multiple predictive (supervised learning) models to classify high default-risk loan applicants using data provided by Lending Club. Analyzed final model results and performance in a written report

SKILLS

PROGRAMMING LANGUAGES

- Python 2/3 (Pandas), R, C++, C, Java (Basic)

TECHNOLOGIES

- SQL, MongoDB (Basic), Git, MS Office (Basic), MacOS, Linux

AFFILIATIONS

ACM

August 2017 - Present

- Association for Computing Machinery- Association of Data Science and Analytics

PIZZA FM

January 2018 - May 2020

- DJ and host of an online radio show highlighting local and less recognized artists and creatives

ENGINEERS WITHOUT BORDERS

September - May 2018

- Assisted in specification development for the UIUC Bolivia Road Construction project. Aimed to implement a paved road system to allow efficient travel to/from small mining town