# Jacob P. Villanueva

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## **EDUCATION**

University of Texas at Austin

Bachelor of Science in Computer Science and Applied Mathematics

May 2025

Certificate (Minor) in Applied Statistical Modeling Overall GPA: 3.84/4.0 | SAT Score: 1500/1600

Coursework: OOP, Data Structures, Discrete Math, Linear Algebra & Matrices

#### **EXPERIENCE**

**Polkadot** — Arbitrage Engineer Intern

June 2022 – August 2022

- · Building an arbitrage bot to front run XCM messages on the Polkadot ecosystem to find profitable windows across different parachains
- Developing an auto balancing, node querying, and operational program in JavaScript and Rust to interact with the Polkadot XCM system
   Karline Founder

  March 2021 June 2022
- · Developed a startup to automate elementary school pickup dismissal systems through geofencing technology and software application
- Implemented Radar. IO's SDK and API ecosystem in a Firebase backend, behind a JavaScript, React Native, Expo CLI application stack University of Texas at Austin Student Government College of Natural Sciences Representative February 2022 Present
- Elected as 1 of 8 College of Natural Sciences' Representative to delegate, propose, and vote on University of Texas bills and legislation
- Acting as 1 of 5 representatives on the Governmental Affairs Committee to stand as the final approval for all university-wide legislation
   Pupil Software Engineer Intern
   December 2021 March 2022
- · Developed with software engineering team to build a Google Cloud, Firebase, JavaScript, and React Native platform for the Pupil app
- · Built the application's user interface in collaboration with Pupil's Product Design team to implement Figma designs into React Native

#### RESEARCH

McCombs School of Business — Research Assistant for Negative Beta Forecasting

January 2022 - Present

- · Acting as research assistant under Prof. Ehud L. Ronn to assist in forecasting the negative beta on long-term interest rate term premiums
- Utilizing Bloomberg Terminal data extraction to interpolate IV points through modified CAPM model to create accurate beta prediction

#### **PROJECTS**

Quantitative Algorithmic Trading Program (Link: https://github.com/ja-pavi/MR-Paper-Trading)

December 2021 - Present

- Implemented Alpaca Trading API into Python Program for faster order execution and indicators for Mean Reversion Strategy
- · Collected live order book pricing through webhooks to estimate momentum trading to identify profitable trading windows

Python Options Risk Profiles (*Link*: https://github.com/ja-pavi/POP)

July 2021 - Present

- Implemented option trading strategies for multiple risk profiles correlated to an asset's trading patterns, volatility, and profitability index
- Utilizing NumPy, Matplotlib, and Panda's libraries to create a Python3 program that evaluates an assets csv data for an option risk data **Stock Sector Algorithmic Financial Analysis** (*Link*: https://github.com/ja-pavi/Stock-Market-Analysis)

  June 2021 Present
- Utilized Pandas libraries to import historical stock information of car manufacture stocks into Matplotlib charting of the financial Greeks
- Incorporated financial analysis through a daily percentage change algorithm that allowed visualization in scatter matrix plots correlations
- · Collected daily return historical data to engineer a Daily Cumulative return that showcased an investor's return against a time series index

## **AWARDS AND HONORS**

University Honors (2 semesters) Fall 2021 – Summer 2022

Recipient of Expedition EY Scholarship: \$5,000 Scholarship

June 2022

Recipient of Earl and Kathryn Congdon Family Scholarship: \$18,000 Scholarship

April 2022

Citadel Terminal Live 2021 AI Programming Competition - Top University of Texas at Austin Team

November 2021

Hispanic Scholarship Fund Scholar 2021, 10,000 of 127,000 Selected

July 2021 March 2021

2021 Klein Hacks Hackathon 1st Place in Two Categories Texas Boys State, Recommendation, Invitation, and Election to Delegate

July 2020

# ADDITIONAL INFORMATION

Software: Java, Python3, JavaScript, React Native, Rust, Solidity, C, HTML, CSS, TypeScript, Swift

Technologies: Git, Bloomberg Terminal, Excel, Pandas, NumPy, Matplotlib, React, React Native, Expo CLI, Firebase, GitHub

Interests: Cattle Farming, MLB Baseball, Fountain Pens, Custom Mechanical Keyboards, Go (Game), Poker, Venture Capital

Programs: Google's 6th Annual Latinx Leadership Summit (130 of 870 Selected), IBM Accelerate 2022 Software Engineering

Track, Expedition EY 2022 Software Track Program, Quantlab Catalyst Summit 2022 (25 Selected)