

Biographical Sketch

This research was conducted between January 8, 2025, and May 8, 2025, as part of James Evans's undergraduate studies at the University of Michigan, where he is pursuing degrees in Mathematics, Statistics, Computer Science, and Data Science. Outside of academics, James enjoys algorithmic trading, mathematical research, and lifting weights. He plans to pursue a Ph.D. in Operations Research or a related field, with the goal of contributing to both theoretical and applied aspects of quantitative finance and optimization.