

Matthew Napoli

(949) 309-7000

matthew.napoli@g.ucla.edu

matthewnapoli.org

linkedin.com/in/matthew--napoli

github.com/matthewnapoli

EDUCATION:

University of California – Los Angeles (UCLA) | Undergraduate GPA: 3.5

Los Angeles, CA

Bachelor of Science; Majors: Applied Mathematics & Economics; Minor: Computing

Jun 2021 – Jan 2024

- Relevant Coursework: Financial Stochastic Mathematics, Machine Learning, Stochastic Processes, Real Analysis, Algorithms & Data Structures, Advanced Programming in C++, Advanced Programming in Python, Portfolio Theory, Mathematical Statistics, Econometrics, Optimization, Multivariable Calculus, Linear Algebra, Differential Equations
- Classes Tutored: Calculus I, II, III, Intro to Linear Algebra, Intro to Differential Equations, Intro to Java, Intermediate C++, Micro/macro-economic Principles
- Speech and Debate club member, 1st place in Novice competition: Carlsbad Regional

WORK EXPERIENCE:

United States Securities and Exchanges Commission (SEC)

Los Angeles, CA

Risk Analyst Intern

Jul 2023 – Sep 2023

- Developed databases and functions related to regulatory investigations of insider stock purchases into existing private SEC Python EDGAR library
- Researched company default risk-based VaR and CVaR, used existing data pipelines to implement functions and classes around these risk measurements to make workflow 50% more productive after implementation.
- Programming Languages: Python (Pandas, NumPy, SciPy, Matplotlib), MySQL

PROJECTS:

Using Monte-Carlo Methods for Option Pricing

- Used Python and Monte Carlo strategies to price American iShares MBS ETF (MBB) Options

Optimization Construction of Markowitz Portfolio

- Used SciPy to optimize/visualize weights on market data of Russell 2000 stocks, according to Markowitz Portfolio Theory

TraderHub – Paper trading web application

- Backend: Python/Flask, RESTful API's Frontend: HTML, Data Management: Pandas, MySQL, Data Visualization: Matplotlib

COMPETITIVE EXPERIENCE:

Algorithmic Trading:

- Prosperity by IMC Trading (Language: Python) – Top 1% (2023 & 2024)
- ReadyTraderGo by Optiver (Language: Python/C#) – Top 1% (2023)

LEADERSHIP:

Traders @ UCLA

Los Angeles, CA

Senior Analyst

Sep 2020 – Aug 2023

- Held lectures for club members on equity options trading basics and Greeks
- Oversaw algorithmic trading strategies on the club's combined \$10k systematic portfolio

UCLA Esports

Los Angeles, CA

Finance Director

Sep 2020 – Aug 2023

- Managed general ledger for UCLA Esports and approval of all team and club expenditures
- Coordinated with UCLA finance office to host UCLA-branded fundraisers for the organization

ADDITIONAL INFORMATION:

Certifications: FINRA SIE

Languages: Fluent in Spanish

Interests: Bullet/blitz chess, poker, blackjack, tennis, bodybuilding, soccer, esports, skydiving

Technical Skills: C++, Python – Advanced | Excel, SQL, PowerPoint – Intermediate