

Matthew Napoli

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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: Advanced 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:

Exploring ML Strategies to Trade Equity Volatility through Options IV Curve Prediction

- Explored the GARCH family of statistical models to profit from the predictability of Implied Volatility of single-stock options

Using Machine Learning to Predict High-Frequency Trading Signals

- Using TensorFlow GRU/LSTM architecture along with extensive L3 market order data

TraderHub – Paper trading web application

- Backend: Python/Flask, Frontend: HTML, Data Management: Pandas, MySQL, Data Visualization: Matplotlib

COMPETITIVE EXPERIENCE:

Algorithmic Trading: Prosperity by IMC Trading (Language: C# & Python) – Top 2%

Sports: Overwatch – (Top 0.01%) | Fortnite – Winnings: \$9,700 (Top 0.01%) | League of Legends – (Top 0.1%)

- Demonstrated exceptional strategic thinking and decision-making abilities in high-pressure, competitive environments. Acted as an “in-game leader”, or IGL, for both my semi-pro teams in both Overwatch and Fortnite

LEADERSHIP:

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

Lion’s Heart Service

Mission Viejo, CA

VP & Treasurer

Feb 2013 – Apr 2019

- Over 400 hours logged of community service through Dorothy Day Homeless Shelter and Big Brothers of America

ADDITIONAL INFORMATION:

Languages: Conversational in Spanish, Basic skills in Korean

Interests: Esports, bullet/blitz chess, poker, blackjack, tennis, bodybuilding, soccer, retail options trading, skydiving

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