

Varun Sanjay Kandoth

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College:

University of Las Vegas, Nevada (Bachelor of Science in Mathematics)

Expected graduation date: December 2025

Las Vegas, NV 89102 **ACT: 34**

Relevant Coursework:

- Linear Algebra, Risk Theory (Course on building risk models and pricing insurance similarly to options), Combinatorics, Real Analysis, Differential Equations

Skills Technical: Microsoft Office Suite, Python, API Development and Testing, Statistical Modelling

Work Experience

- **(May 2024 - Current) Sharpe Two Trader Intern:** Sharpe Two is a small proprietary trading shop. Provided research into systematic volatility strategies on index and ETF options, and implemented more efficient ways to estimate realized volatility on high frequency data. Provided research in market-making and arbitrage opportunities on betting exchange Polymarket. Built dashboards for strategies involved on Polymarket which were then used for trading activities for the firm.
- **Mathnasium Instructor:** Tutored at Mathnasium and helped kids grades kindergarten to college level to help learn concepts in an understandable way with a customized learning plan. Highest level mathematics assisted on included college level Statistics and Linear Algebra. **(Oct 2020 – Feb 2021)**

Academic and Personal Projects:

- **Volatility Models:** Used python and gathered data from Thetadata API to use different volatility estimators to visualize historical volatility against implied volatility.
- **Unit Testing:** Assisted on testing endpoints of a wrapper of Thetadata that was built in order to make the API more accessible. After testing endpoints, if there were any errors, I would correct the logic.
- **Polymarket Trading Algorithm:** Polymarket is a betting exchange with various bets on real-life events including and also outside of sports. Due to how young the exchange is, many inefficiencies exist on the exchange. Also built an algorithm to arbitrage between correlated bets and also cross exchange with Kalshi and Predictit.

Awards/Honors/Notables

- **(2017-2021) Clark Chargers tennis team**
- **(2018) DECA** Awarded fourth place medal for business pitch.
- **(2018) Attended Model UN** representing Bulgaria in classic United Nations style.
- **(2018) Awarded Senatorial Certificate** while attending College of S. Nevada Health Exploration Camp.
- **(2019-2020) Trained for Brain Bee competition** but no opportunity to participate since Nevada withdrew its involvement in the program.

Communication: English, Spanish I-II