

# Yevhenii Foia

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## EDUCATION & HONORS

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### University of Illinois at Chicago

BS in Information & Decision Sciences | GPA: 3.74/4.00

Graduation date: May 2025

- Specialization in Financial Engineering | Dean's Honors List | L. Kirstein Scholarship 2022 Laureate

### Stanford University

Artificial Intelligence Professional Program

August 2023 - May 2024

- Machine Learning, Development & Automation | Algorithm Invention | A.I. Transformation

### Akuna Capital

Options 101 & 201 Program

Nov 2023 - Feb 2024

- Vol-Term Structure | Volatility Trading | Options Market-Making | Boolean Operators and Latency

## QUANTITATIVE EXPERIENCE

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### Irregularity of Volatility Skew in Crypto Options | Thesis Project - Python

Dec 2023 - June 2024

- Conducted research on unconventionality of the Vol. Skew in Crypto (BTC & ETH) options. Created 2 Vol-arbitrage strategies using sentiment biases, TaLib, BT and CCXT libraries with the Binance exchange.

### Bond Market-Making Program | Project - Python

Oct - Nov 2023

- Created a paper-trading Python-based bond market making program utilizing quantitative models for pricing and risk management, achieving consistent profits through efficient liquidity provision and spread capture.

### Auto Delta-Hedging Algorithm | Project - Python

Aug - Oct 2023

- Developed a dynamic Option Portfolio hedging algo using Numpy & Pandas. Created low-latency functions to auto-adjust dataframes and maintain a continuously delta-neutral portfolio of 100+ European Options.

## WORK EXPERIENCE

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### UIC OVCI Finance | Financial Analyst | Chicago, IL.

June 2022 - Present

- Prepared and reconciled financial statements and projected expenses with an annual volume of over \$45 million. Validated budget caps by modeling random walks of expenditures to avoid potential deficits.
- Provided and implemented optimizations based on various performance metrics and seasonal trends that yielded an 11% YoY reduction of costs in FY2023.

### PwC | Tech Consulting Summer Associate | Chicago, IL.

June - August 2023

- Implemented new data management solutions into a first-of-its-kind Online Education startup with over 6M active monthly users. Data mined the five most underserved user requests and helped address them quickly.
- Led a team of 4 interns to refine analytical tools of the client's systems, improving latency and allowing clients to interpret complex datasets and always make data-driven decisions.

## LEADERSHIP EXPERIENCE

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### UIC Finance Pro App | Machine Learning Developer | Chicago, IL.

Oct 2023 - Feb 2024

- Architected and developed a Python LLM-based A.I. virtual assistant app for the University of Illinois' Finance department, trained the underlying open-source LLM on 1.1M additional custom tokens.
- Consulted the teams of 60+ employees on implementation and deployment, yielding increased employee efficiency along with a \$240,000/yr projected labor cost optimization.

## SKILLS & INTERESTS

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**Technical:** Applied Mathematics | Data Analysis | Python | Pandas | Scikit | PyTorch | R | SQL | VBA | Jira | Blockchain development | ML & A.I. development | Derivatives Trading | Bloomberg Terminal

**Interests:** *Mathematics:* Top 50 Score on the National Math Exam. *Chess:* 1600 Elo. *Favorite book:* Fooled by Randomness. *Equities:* 4 years of experience in portfolio management & derivatives trading.