Justin Tarquino

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EDUCATION

University of Chicago — **Chicago, IL**
B.S. in Computational and Applied Mathematics & B.A. in Statistics — **Expected, June 2026**
GPA: 3.80/4.00 | Relevant Coursework: Real Analysis I - III, Introduction to Mathematical Probability, Introduction to Computer Science I - II, Abstract Linear Algebra, Financial Accounting, Introduction to Data Science, Basic Numerical Analysis

St. Paul's School — **Concord, NH**
Diploma — **Graduated, June 2022**
GPA: 3.66/4.00 (Unweighted) | Awards: Dickey Prize in Math (2020), Cum Laude Society Member, Finalist for 2020 Ferguson Scholarship (St. Paul's most distinguished scholastic prize), Honor Roll 2019-2021

PROFESSIONAL EXPERIENCE

University of Chicago Booth School of Business — **Chicago, IL**
Researcher — **May 2024 - Present**
- Conduct novel investigations into trading strategies using modern techniques as part of Professor Dacheng Xiu's research team
- Explore the application of nonlinear autoencoders, a type of neural network, to the analysis of financial data using PyTorch
- Compare methods with the non-linear single-factor asset pricing model by recreating results generated from existing findings

University of Chicago Math Department — **Chicago, IL**
Junior Tutor — **September 2023 – May 2024**
- Assist in teaching forty University of Chicago students calculus topics such as integration, differentiation, limits, and series
- Evaluate and grade homework, ensuring an improved understanding of the coursework through meaningful corrections
- Collaborate with the class professor to improve students' understanding of the material through one-on-one help

Math Research Experiences for Undergraduates — **Chicago, IL**
Apprentice Researcher — **June 2023 – July 2023**
- Authored and published a 20-page introductory paper on Fourier Series and Transforms, emphasizing the field's application to denoising physical signals using a digital process called the Discrete Fourier Transform
- Developed independent research skills with the ultimate purpose of applying theoretical knowledge to practical applications
- Engaged in daily professor-led lectures and problem-solving sessions on group theory, number theory, and graph theory

Camp Solomon Schecter — **Olympia, WA**
Head Staff, Counselor, Challenge Course Staff — **June 2021 – August 2023**
- Oversaw the individual efforts of over 50 counselors in satisfying the emotional and personal needs of over 300 campers, boys and girls aged between 7 and 15 years old over the course of three weeks at a summer sleepaway camp
- Demonstrated flexibility and quick yet rational decision-making in responding to challenging and erratic camper behavior
- Enhanced teamwork abilities by embracing necessary collaboration and communication with the Camper Care team

LEADERSHIP & ACTIVITIES

University of Chicago Trading Competition — **Chicago, IL**
1st Place Winner — **April 2024**
- Led my team to first place out of 36 selected teams from colleges around the country in a portfolio allocation challenge
- Maximized the Sharpe ratio of our winning strategy by implementing a Markowitz portfolio weighting algorithm and then optimizing the lookback period for the data in which we trained our weights on
- Coded a trading bot using custom API for a live market-making simulation whose primary strategy was ETF swap arbitrage

Paragon Global Investments — **Chicago, IL**
Quantitative Track Analyst — **January 2024 – Present**
- Studied algorithmic trading strategies(i.e. time-series momentum), portfolio management, options theory, investment theory
- Employed Python, statistics, data analysis, and portfolio theory to research and test advanced trading strategies
- Improved intuition for competitive strategies through club competitions such as Blotto and Estimathon

Financial Markets Career Program — **Chicago, IL**
Member — **May 2023 – Present**
- Selective career program for quantitative finance that facilitates industry exposure through site visits and guest lecturers
- Practiced technical and behavioral questions in preparation for interviews for quantitative finance internships

SEO Career — **New York, NY**
SEO Edge, Markets—Sales and Trading Track — **February 2024 – Present**
- Receive coaching and online instruction to achieve targeted interview, technical, and professional goals
- Learn business fundamentals to compete successfully for internship opportunities

SKILLS

Computer: Python, NumPy, Pandas, PyTorch, HuggingFace, Scikit-learn, SciPy, LaTeX, Visual Studios Code, Microsoft Office
Languages: English(Native), Spanish(Advanced), Hebrew(Beginner)
Interests: Rock climbing, jigsaw puzzles, cooking, techno music, photography, "Interstellar" by Christopher Nolan