Prakhar Saxena

prakhars03@uchicago.edu, +1 (773) 354-3209, Chicago IL 60615

EDUCATION

The University of Chicago Chicago, IL
Bachelor of Science in Mathematics with a Specialization in Economics Expected, June 2025
GPA: 3.65/4.00, Honors: Dean's List 2021-22
Relevant Courses: Quantitative Portfolio Management and Algorithmic Trading, Investments, Financial Accounting

Calcutta International School Kolkata, India
4A in Cambridge International A-Levels and 5A in Cambridge International AS-Levels* June 2021
GPA: 4.00/4.00

EXPERIENCE

Aiperion Chicago, IL
Quant Analyst Intern June 2024 – September 2024
- Modelled clients' portfolios to find risk factors using machine learning and regression based techniques
- Optimized clients' portfolios subject to future commitments by modelling future returns. Programmed in Java

PineTree Macro (Remote) Chicago, IL
Portfolio Analyst and Quant Risk Intern July 2023 – September 2023
- Used Python to evaluate the Fund's portfolio performance and risk by conducting time-series regressions and mean-variance analysis. Found comparable benchmarks on Refinitiv and analyzed portfolio against them
- Prepared data visualizations and wrote reports summarizing the fund's performance

Citadel Data Open and Midwest Datathon (Remote) Chicago, IL
Participant and 3rd Place Winner February and November 2023
- Collaborated with 3 students to pose research questions and then conducted data analysis in Python (Pandas, NumPy, SciPy) on large sets of data to answer these questions. Won 3rd Place in the Midwest Datathon
- Cleaned data, conducted linear regression analysis, presented data visualizations and formulated a 10+ page report on our findings

UChicago Math Research Experience for Undergraduates Chicago, IL
Undergraduate Researcher June 2023 – August 2023
- Wrote a research paper on Martingales which discusses their application in Financial Markets and betting games
- Gained knowledge of Brownian Motion, Markov Chains, Real Analysis and Graph Theory through daily lectures

LEADERSHIP & ACTIVITIES

Charles River Economics Labs Chicago, IL
Member and Researcher January 2024 – Present
- Worked with the World Bank on a project to analyze labour markets in South America. Used Machine Learning techniques and OpenAI API to create embeddings and analyze large sets of data in Python

Derivatives Group and Quant Trading Chicago, IL
Member October 2022 – Present
- Learned the basics of algorithmic trading including options pricing, Black Scholes and stochastic calculus
- Collaborated with an academic cohort where we are learning Financial Econometrics and Time Series Analysis

SKILLS & INTERESTS

Languages: Bilingual proficiency in English and Hindi. Basic Bengali and French.
Computer: Proficient - Python, SQL, Word, PowerPoint, Excel (Wharton Online Quant Modelling Course), Jupyter
Interests: Listening and composing Music (Hip-Hop), Videogames (RPGs and FPS), following Formula 1