

Rain Condie

Chicago, IL | 917-499-6811 | rcondie@uchicago.edu | <https://www.linkedin.com/in/rain-condie/>

EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics

Expected December 2025

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

New York University

New York, NY

Post Baccalaureate Student in Mathematics (GPA: 3.33/4.0)

May 2023

- Courses: Probability Theory

Williams College

Williamstown, MA

Bachelor of Science in Mathematics and Economics (GPA: 3.72/4.0)

June 2022

- Courses: Multivariable Calculus, Linear Algebra, Statistics and Data Analysis, Real Analysis, Abstract Algebra, Differential Equations, Computational Linear Algebra, Econometrics, Asset Pricing, Advanced Methods of Causal Inference

SKILLS

Computing: Python, R, MATLAB, Java, Unix/Linux, STATA, LaTeX

Knowledge: Financial Markets, Statistical Modeling, Data Analytics, Econometrics

EXPERIENCE

Federal Reserve Bank of New York

New York, NY

Senior Research Analyst Macrofinance

June 2022 - June 2024

- Collaborated with economists Anna Kovner, Nina Boyarchenko, and Leonardo Elias on Macrofinance policy projects contributing to publication in academic journals
- Processed and analyzed raw data from CRSP, COMPUSTAT, and Worldscope using Python and STATA
- Implemented advanced econometric techniques such as instrumental variables and nearest neighbor matching in STATA and MATLAB

Williams College

Williamstown, MA

Teaching Assistant

February 2020 - June 2022

- Served as a teaching assistant for Multivariable Calculus (4 semesters) and Econometrics (1 semester), conducting twice-weekly TA sessions
- Provided feedback on students' weekly problem sets and graded assignments for both courses

Federal Reserve Bank of New York

New York, NY

Capital Markets Intern

June 2021 - August 2021

- Simulated a long-run risk model attempting to replicate dynamics of stock and bond returns
- Adjusted initial parameters to match specific empirical moments from data and prior academic literature

Williams College

Williamstown, MA

Applied Mathematics Research Intern

June 2020 - August 2020

- Developed an energy-based model to accurately predict vegetation patterns in semi-arid environments
- Leveraged Calculus of Variations to construct a functional to model vegetation in MATLAB

Brayton Elementary School

North Adams, MA

Teaching Assistant

February 2019 - June 2020

- Produced and implemented a semester-long computer science curriculum for 3rd and 5th graders
- Taught concepts such as "for loops", "while loops", and "if statements" using Scratch

EXTRACURRICULAR

Williams College

Williamstown, MA

Midfielder, Women's Soccer Team

August 2018 - June 2022

- Won the NCAA National Championship and the NESCAC (2018), and played 20 of 24 games as a freshman
- Advanced to the Elite Eight in the NCAA tournament (2019) and started 16 of 18 games as a sophomore
- Named to NESCAC All-Academic Team for four consecutive years (2018-2022)

ADDITIONAL INFORMATION

Interests: Sports podcasts, English Premier League, fantasy books, foodie