Nithin P. Naren

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EDUCATION:

The University of Chicago   **Chicago, IL**
Master of Science in Computer Science (Bx/MS Program), Specialization in Data Analytics   *Expected, June 2025*
- **Upcoming Fall 2024 Courses:** Advanced Data Analytics, Applied Financial Technology, Intro to Unix Systems

Bachelor of Science in Economics, Minor in Computer Science   *Expected, June 2025*
- GPA: 3.7/4.0
- **Relevant Courses:** Investments, Fixed Income Asset Pricing, Discrete Math, Theory of Algorithms, Application Development, CS 14100, CS 14200, CS 14300, Statistical Models and Methods for Social Sciences, Macroeconomics of Monetary and Fiscal Policy, Econometrics

The Gwinnett School of Mathematics, Science, and Technology   **Lawrenceville, GA**
High school (9 – 12)   *August 2017 - May 2021*
- GPA: 4.320/4.0 - Honor Graduate, Class Rank: 3/234, Harvard Book Award
- Academic Letter; given for 95+ cumulative average (2019, 2020, 2021)
- SAT: 1570; 800 Math, 770 Reading & LA

PROFESSIONAL EXPERIENCE:

Federal Reserve Bank of Atlanta   **Atlanta, GA**
Incoming Fall Research IT Intern   *Starting August 2024*

Verition Fund Management LLC   **New York City, NY**
*Summer Trading Analyst - US Rates RV Trading (**PM: Scott Furgal**)*   *June 2024 - Present*
- Used VBA to develop an automated spreadsheet linking bond data (DV01, Spread, Tenor) from RiskVal to calculate 3M roll-down returns
- Built spreadsheet that grabs live PD Treasury positions (<2y, 6-7y, etc.) from Bloomberg and scrapes on-the-run, off-the-run financing data from NY FED; developed Python script to auto- email positions (formatted in html) to PM as soon as BLBG/FED updates data (weekly)
- Designed spreadsheet using VBA to take 2+ Relative Value Spreads for treasuries and automatically detrend certain segments of the plot; sheet queries users for a timeframe and subsequently runs OLS regression through the given period (ex. Jul 27 to May 34), mapping the residuals to help monitor daily movement and determine which securities trade cheap/rich
- Currently attending BOFA's Rates Teach-In Series; learning all facets of the US Treasuries Markets and factors/policies that influence them

University of Chicago   **Chicago, IL**
*Transcriber Research Assistant for **Prof. Michael Kremer**, Research Assistant for **Prof. Hajin Kim***   *January 2024 - May 2024*
- Classified individual sentences from sustainability reports into predefined categories (e.g., "quantitative" evidence, scope emissions, etc.) and manually verified text extraction accuracy for NLP analysis
- Helped train LLM to recognize voluntary standards like GRI and SASB and identify examples of goals, commitments, and targets that companies have set (e.g., Walmart pledged to remove 1 gigaton of greenhouse gasses from its value chain by 2030)
- Efficiently transcribed over 10 hours of complex academic interviews, research meetings, and emails ensuring high accuracy and confidentiality, under the guidance of Nobel Laureate Professor Michael Kremer

Nomura Securities International, Inc   **New York City, NY**
Summer Analyst - Market/Credit Risk Analytics   *June 2023 - August 2023*
- Designed stress test on regional banks with high CRE exposure; assumed baseline and severe recessionary scenarios to analyze effects on capital, liquidity, in excel; compiled detailed report sent to Regional Head of US Credit Risk
- Developed a dynamic interface using Python and Power BI that depicts real time macro data and analysis on commercial and residential RE delinquency; purposed to better manage Nomura's RE exposure and monitor effects within RE and mortgage lending markets
- Utilized the desk's risk management model to calculate a "risk-theoretical" P&L, incorporating all relevant risk factors; performed daily backtesting by comparing the 1-day static value-at-risk (VaR) measures at the 97.5th and 99th percentiles against actual P&L outcomes

MicroCapital   **Boston, MA**
Writer/ Research Associate   *July 2022 - November 2022*
- Authored, researched, and edited over 30 briefs for the monthly monitor on microfinancing news within the LA region including loan grants, debt forgiveness, and developments within women-owned enterprises

AWARDS/HONORS

- Selected to the Georgia Governor's Honors Program for Mathematics **(50 out 600+ nominees)**
- Selected for 2020 Intel Science and Engineering Fair
- Achieved 2000 rating from the United States Chess Federation **(expert level)**
- Involved in UChicago Impact Investing Group, Maroon Capital, The Blue Chips, UChicago Intramurals League
- Eagle Scout Rank earned from the Boy Scouts of America - Positions: Senior Patrol Leader, Assistant Senior Patrol Leader, Patrol Leader
- GMEA AllState Orchestra (4x) - Viola

Certifications: Volunteer Income Tax Basic Certification, Financial Markets Course by Robert Shiller,

Technical Skills: Proficient in Microsoft Suite, Adobe Creative Cloud (Premiere, Photoshop), JavaScript, R, Python, C, VBA, Bloomberg Query Language, HTML, Ruby on Rails, Pandas, NumPy

Languages: American English native proficiency, Telegu conversational proficiency, German limited working proficiency, Spanish elementary proficiency

Interests: Atlanta Sports Teams, macroeconomics, personal finance, social capital, chess, finding solutions to problems, poker