Stephen Coley
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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

Brigham Young University Idaho — **Rexburg, ID**
Bachelor of Science in Data Science (3.93/4.0) — **December 2023**
- Courses: Machine Learning, Big Data Analytics, Object Oriented Programming, Applied Linear Regression, Probabilities and Statistics, Linear Algebra, Multivariable Calculus, Data Science Programming

SKILLS

Computing: Python, R, C++, PySpark, SQL, PowerBI, MS Office
Knowledge: Machine Learning, Linear Regression, Data Analytics, Data Engineering
Trading Products: Options, Futures, Equities, Fixed Income, Cryptocurrencies

EXPERIENCE

Deep Q Digital — **Greenwich, CT (Remote)**
Quantitative Analyst Intern — **September 2023 - December 2023**
- Developed and fine-tuned CatBoostClassifier model in Python, focusing on hyperparameter optimization to enhance model performance
- Analyzed model interpretability using SHAP values, identifying key features driving model predictions
- Incorporated dynamic charts to high performance trading dashboard

United States Automobile Association — **San Antonio, TX**
Data Engineer Intern — **May 2023 - August 2023**
- Restructured major ETL process, reducing number of ETL jobs by 1/3, improving process efficiency
- Implemented new database tables designed to store only current records, enhancing query performance
- Led efforts to correct and standardize millions of records, improving overall data quality

Research and Business Development Center — **Rexburg, ID**
Data Science Lead — **January 2023 - March 2023**
- Spearheaded development of novel data consolidation solution, using fuzzy joins in Python to match disparate keys across datasets, accurately matching 98% of records
- Directed a team of three data science consultants, communicating project goals, delegating tasks, and ensuring timely delivery

Brigham Young University Idaho — **Rexburg, ID**
Data Science Lab Coordinator — **January 2023 - March 2023**
- Guided students through data science programming coursework, helping with code debugging, programming, data analysis and machine learning

PROJECTS

IMC Prosperity Trading Challenge — **Austin, TX (Remote)**
Algorithmic Trading Competitor — **April 2024 - April 2024**
- Built profitable trading algorithms in Python for baskets of securities and delta hedged options

Self-Directed Trading — **Rexburg, ID**
Independent Trader — **December 2019 - August 2023**
- Employed diverse trading strategies in equities, options, futures, and forex markets

Data Science Society — **Rexburg, Idaho**
Team Lead — **January 2023 - March 2023**
- Co-lead team of 4 students in creating news aggregation dashboard using Streamlit and Python

Brigham Young University Idaho — **Rexburg, ID**
Temporal Convolutional Neural Net for SPY prediction — **November 2022 - December 2022**
- Utilized TensorFlow Keras implementation of Temporal Convolutional Neural Network layer to predict outcome of next 5 minutes of SPY trading