

Lohith Karlapudi

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EDUCATION

The University of Chicago

Master of Science in Financial Mathematics

Chicago, IL

Expected December 2024

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes, Fixed Income and Fixed Income Derivatives, Time Series Analysis and Forecasting.

Birla Institute of Technology and Science

Bachelor of Engineering in Electrical and Electronics

Rajasthan, India

SKILLS

Computing: C, C#, Python, Jupyter, Excel, Angular, TypeScript, Docker, Kubernetes, Java, Unix/Linux, MS Office

Knowledge: Financial Markets, Machine Learning, Team Leadership, Private Markets, Hazard Rate modelling, QuantLib, Monte Carlo Simulation and Variance Reduction.

Trading Products: Equities, Options

Other: CFA Level II candidate

EXPERIENCE

State of Wisconsin Investment Board

Quantitative Investment Analyst Intern

Madison, Wisconsin

June 2024 – Present

- Developed an automation script to efficiently parse and extract key data from FactSet and MSCI reports on Global Equities and Multi-Strategy portfolios, enhancing the accuracy and speed of financial analysis
- Implemented data integration processes to upload parsed data into Snowflake, ensuring robust data management and scalability.
- Designed and automated the generation of Excel-based reports to visualize complex financial data, facilitating insightful risk analysis and strategic decision-making for portfolio managers and stakeholders.
- Leveraged advanced programming skills in Python and utilized Excel VBA and Snowflake SQL to streamline data workflows and reporting mechanisms, significantly reducing manual data handling.

Philips

Software Development Engineer

Bangalore, India

- Designed, developed, and deployed cloud-based applications for a variety of healthcare providers across North America using micro-service architecture and kubernetes platform.

PROJECTS

Manteio Capital

Quantitative Researcher

Chicago, Illinois

March 2024 – June 2024

- Engineered a trading model that uses reinforcement learning to analyze historical price data and make trading decisions, significantly improving strategy effectiveness and efficiency.
- Utilized PyTorch to build and refine a predictive model, enhancing its accuracy and reliability through iterative improvements and detailed performance evaluations.

Irrational Capital

Quantitative Researcher

Chicago, Illinois

January 2024 – March 2024

- Designed and implemented a versatile NLP modelling system to analyze Glassdoor textual feedback, enabling the extraction of insights valuable for investment strategies in organization culture.
- Employed Latent Dirichlet Allocation (LDA) and cosine similarity techniques to map unstructured comments to seven predefined topics related to organizational culture, enhancing thematic understanding of employee feedback.
- Developed algorithms to generate two key metrics for each comment: a relevance score indicating alignment with cultural topics and a sentiment score reflecting the expressed sentiment, facilitating nuanced analysis for strategic decision-making.

Quantitative Trading Strategies

Course Final Project

Chicago, Illinois

January 2024 – March 2024

- Identified stock pairs across different sectors having high correlations and mean reverting properties using cointegration tests.
- Applied Copula method and Kalman Filtering for modeling the spread and generated trade signals from it.