# Michael D'Angelo

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# **EDUCATION**

## The University of Chicago

Chicago, IL

## **Master of Science in Financial Mathematics**

**Expected December 2025** 

- Courses: Options Pricing, Stochastic Processes, Portfolio Theory & Risk Management, Python
- Awards: FinMath Alpha Scholarship Recipient

## University of Illinois Urbana Champaign

Champaign, IL

Bachelor of Science in Econometrics & Quantitative Economics (GPA: 4.0/4.0)

May 2024

- Courses: Probability Theory, Applied Machine Learning, Time Series Analysis, Statistics, Econometrics, Linear Algebra, Calculus
- Awards: Top 3% Honors, LAS James Scholar Recipient, Gies James Scholar Recipient, Dean's List 2020-2024
- Affiliations: Beta Alpha Psi business fraternity and Phi Beta Kappa honors society

**Bocconi University** 

Milan, Italy

# **Exchange Program - Economics and Computer Science**

August 2023

Courses: Machine Learning, Financial Economics, Data-Driven Decision Making, Behavioral Finance

### **SKILLS**

**Knowledge:** Machine Learning, Time Series Analysis, Econometrics, Financial Markets, Statistics **Computing:** Python, Java, JavaScript, R (intermediate), SQL (intermediate), Excel, Linux/Unix, Bash

# **EXPERIENCE**

**Tauroi Technologies** 

San Mateo, CA

May 2024 - Present

- **Quantitative Research Intern** 
  - Research multivariate trend following opportunities surrounding major idiosyncratic events
  - Formulate and back-test trading strategies to capture asset price drift before and after FDA approvals
  - Develop live signals to inform analytical trading models using insider trading activity and SEC data

#### **Meridian Compensation Partners**

Chicago, IL

**Summer Associate** 

June 2023 - August 2023

- Streamlined operations through automation of SEC data collection and various public stock option pricing calculations using Python reducing task time by over 90%
- Transferred locally ran Monte Carlo simulations in MATLAB to cloud computing in Python

## **Illinois Business Consulting**

Champaign, IL

## **Developer - Strategic Operations Team**

August 2022 - December 2022

- Developed an analytics dashboard for managers within organization to track projects clients and staff
- Consolidated over seven years of unstructured data into a custom management portal

# Marmon Holdings, Inc

Chicago, IL

# **Strategy Analyst Intern**

**June 2022 - August 2022** 

- Collaborated with managers to increase asset allocation into a growing business unit
- Acquired investment for new machinery and services required to propel a growing product line

# **EXTRACURRICULAR**

Sable Founder Champaign, IL

January 2022 - Present

- Create an educational, tool-centric platform to encourage deeper quantitative analysis in retail trading
- Lead team of six developers and business analysts in full-stack, strategy, and business development

# **Economics Club**

Wilmette, IL

**Project Lead** 

**January 2021 - June 2021** 

• Led team through paper-trading strategy on Pfizer stock during end of COVID-19 Pandemic generating over 19% returns in 5 months utilizing insider trading activity

# **HONORS & AWARDS**

- 1st Place 2022 Claro Consulting Case Competition
- Top 5% 2022 Crowe National Case Competition