Joshua Chis

3735 W Columbia Ave, Lincolnwood IL, 60712
847-791-3268 | Joshuachis01@gmail.com | linkedin.com/in/joshuachis | github.com/JChitea

EDUCATION

DePaul University, College of Science and Health **Chicago, IL**
Bachelor of Science in Mathematics (Physics Double-Major) Expected Graduation 11/2024

- **GPA:** 3.9
- **Dean's List Student:** Selected as an outstanding student who has consistently maintained a GPA above 3.5 for every quarter while at DePaul.
- **Relevant Coursework:** Advanced Data Analysis, Calculus (Univariate and Multivariate), Probability Theory, Statistics, Macroeconomics, Microeconomics, Stochastic Calculus

WORK & LEADERSHIP EXPERIENCE

Arbor Financial Advisors **Chicago, IL**
Wealth Management Intern June 2024 – August 2024

- As an intern I was able to grow Arbor's book of business by bringing in four new prospective clients with over a million dollars in managed assets and developing client-tailored case studies.
- Developed a retirement plan for a perspective client with over a million dollar in assets by building an aggressive pre-tax portfolio and moderate after-tax portfolio; allowed the client to retire 5 years earlier than planned and minimize potential capital-gains tax incurred.
- Restructured a perspective client's $20,000 debt allowing them to minimize the opportunity cost on their long portfolio while optimizing their retirement timeline.

DePaul University **Chicago, IL**
Computational Physics Undergraduate Researcher June 2022 – June 2024

- Developed of a novel method for modeling how simple molecules change their structure over time, leading to the efficient design of new materials.
- Led theoretical physics group by introducing new probabilistic concepts in our models such as Markov Chains, allowing the group to make more interpretable models and borrow from older research.
- Programmed over 50 different algorithm iterations in Python using packages such as Numpy and Pandas: lead to easily adaptable code and interpretable open-source code.
- Created weekly research presentations and conference materials, presented findings at multiple research conferences and to diverse academic communities.

Self-Started Projects

- Developed Python tools for building and analyzing complex options positions, the tools allow users to access up-to-date option pricing information and relevant risk measures such as the basic Greeks.
- Conducting an independent research project on market-making models such as the Grossman-Miller model and assessing their framework.
- Simulating limit order books (LOB) using an agent-based model that allows me to see how market participants' differences in intrinsic price and LOB spreads would affect price action on equities.
- Practicing the concepts in Sheldon Natenberg's *Option Volatility & Pricing*, trading calls and puts to hedge long positions, long straddles to trade earnings, and delta-neutral positions to capitalize on theoretical mispricing.
- Writing a daily blog for recapping stock market events, focusing on equities, and publishing it at medium.com/@joshuachis01

SKILLS, ACTIVITIES & INTERESTS

Languages: Fluent in English; Understanding of Romanian
Technical Skills: Advanced Python Programming, Advanced MATLAB Programming, Intermediate experience in R and SQL, Proficient in Microsoft Suite Products (Excel, PowerPoint, Word)
Activities: DePaul Math Club (President), DePaul Physics Club (President), Putnam Competition Participant
Interests: Poker, Marathon Running, Writing market news