

SARP NALCIN

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EDUCATION

The University of Chicago

- Master of Science in Financial Mathematics, GPA: 3.90

Chicago, IL

Expected Dec 2024

Koc University

- Bachelor of Science in Industrial Engineering/Operations Research, Honors

Istanbul, Turkey

Jun 2018

SKILLS

Computing: Python, C++, SQL, Jupyter, Clion, PyCharm, VSCode, Git, Microsoft Azure, Power BI, Superset, Airflow, SAS

Knowledge: Options Market Making, Machine Learning, Data Analytics, Time-Series Analysis, Pattern Recognition

Languages: Turkish (native), French (conversational)

Other: CFA Level I completed, Machine learning & Deep Learning & C++ for Financial Engineering Certificate

WORK EXPERIENCE

Chicago Trading Company (CTC)

Quantitative Trading Analyst Intern

Chicago, IL

Jun 2024 - Present

- Conducting research on index rebalancing strategies and learning options market making.

BlackRock

Quantitative Researcher, Project Lab

Chicago, IL

Jan 2024 - Mar 2024

- Investigated BlackRock mutual fund flow drivers and built a benchmark regression model.
- Identified asymmetry in flow sizes and timing due to mutual funds' rating changes.

Roku

Senior Data Scientist

Amsterdam, The Netherlands

Nov 2022 - Jul 2023

- Developed a churn drivers model by leveraging ML techniques, resulting in 25% increase in user retention in LATAM.
- Implemented Logistic Regression models on streaming data to learn and leverage streaming behavior patterns.
- Created interactive dashboard in Python using geospatial data to automate device sales tracking for the leadership team.

Litebit (acquired by Bitvavo – a leading cryptocurrency exchange in Europe)

Data Scientist

Amsterdam, The Netherlands

Nov 2021 - Oct 2022

- Designed a liquidity management algorithm using transaction volume data to minimize operational risk and ensure solvency. After solution implementation, costs reduced up to \$1.5M.
- Built a user segmentation model, implementing the k-means clustering algorithm that raised engagement on the platform.

ING

Data Scientist / Data Analyst

Amsterdam & Istanbul

Jul 2018 - Oct 2021

- Architected a credit decision model for unsecured personal loan portfolio by using various ML algorithms, resulting in 99.2% accuracy and 35% reduction in defaults.
- Developed an early warning system with variance analysis to enhance portfolio risk oversight. By providing signals to collections team, decreased delinquency by 18%.

ACHIEVEMENTS

- Placed 4th out of 110 participants in the CTC and University of Chicago joint poker tournament.
- Received *Salih Zeki Excellence in Mathematics Award* by ranking 1st out of 82 students at high school graduation.

COMPETITIONS & PROJECTS

IMC Prosperity Trading Competition

- Participated in IMC's interactive trading challenge and built an operational trading bot.

Stock Price Prediction with Deep Learning

- Developed a deep learning model utilizing LSTM algorithm to predict S&P stock prices using market data. Link [here](#)

Cryptocurrency Price Prediction with Technical Indicators

- Generated long/short trading signals by RSI, BB, MFI. Formulated a backtest and achieved positive return. Link [here](#)

ADDITIONAL INFORMATION

Interests: Poker, Travelling (around 30 countries), Golf, Blog on data science and quantitative finance at [Medium.com](#)