

# Eva Slunjski

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## EDUCATION

### The University of Chicago

#### Master of Science in Financial Mathematics

Chicago, IL

Expected Dec 2025

- Courses: Portfolio Theory & Risk Management, Computing in Python, Option Pricing, Probability & Stochastic Processes

### Rochester Institute of Technology

Rochester, NY

#### Bachelor of Science in Finance

May 2024

#### Bachelor of Science in Information Systems

May 2024

- Courses: Options and Futures, Stock Market Algorithmic Trading, Intermediate Investments, Time Series Analysis, Developing Applications in Python, Financial Analytics in Python and R

## SKILLS

**Computing:** Python, Jupyter, R, SQL, MATLAB, Tableau, Minitab, JMP, MS Office

**Knowledge:** Financial Markets, Machine Learning, Data Science, Data Analytics, Statistics, Business Intelligence

**Certificates:** Bloomberg Market Concepts, Recalc Academy – Private Equity Extended Bootcamp, CFA Level 1 Candidate

## EXPERIENCE

### Eckhardt Trading Company

Chicago, IL

#### Quantitative Researcher – University of Chicago Project Lab

Oct 2024 – Present

- Identifying volatility scenarios and classifying volatility levels in the S&P 500 Index.

### Intercapital Securities Ltd

Zagreb, Croatia

#### Rotational Intern

Dec 2022 – Jan 2023

- Assisted analyzing and optimizing client portfolios using a multi-factor optimization model in Python, accounting for risk tolerance (volatility), return variability, and performance targets and learned to implement mean-variance model using Python to find optimal weights of securities in a portfolio.
- Contributed to research initiatives on strategic portfolios using regression analysis, performance and benchmarking analysis and drawdown analysis.
- Used Bloomberg Terminal to research the effects of market regimes, understand market structure and get data to develop an Excel-based system to track and analyze securities performance.
- Assisted managing trade executions and overlooked trade prices and transactional costs to improve execution on proprietary trading team.

### Erste Group Bank AG

Vienna, Austria

#### Data Science Intern

May 2022 – Aug 2022

- Performed feature engineering for correlation analysis, transaction predictions and peer-to-peer payments.
- Collaborated with data engineers on data collection methods to improve accuracy of predictions related to user spending habits and productionize models for use across the entire team.
- Analyzed large datasets using Python, R, and SQL to identify patterns in payment habits and optimize features like bill-splitting and merchant payments.

## RESEARCH & PROJECTS

### Rochester Institute of Technology

Rochester, NY

#### Option Momentum Research

Jan 2022 – May 2022

Assisted in research on option investments, focusing on momentum and persistence of returns, identifying that options with high historical returns outperform those with low historical returns over 6 to 36-month horizons.

#### Bloomberg Equity Valuation

Nov 2023 – Dec 2023

Used Bloomberg data to value AAPL stock using DCF after model and revenue build-up in excel.

#### Back-testing Moving Average Strategy and Portfolio Optimization

Apr 2024 – May 2024

Developed and back-tested a trading strategy based on the 200-day MA. Analyzed excess returns against risk-free rates and compared performance to a static allocation strategy. Automated strategy in Python and evaluated portfolio performance.

### Visnjan Observatory

Visnjan, Croatia

#### Quantifying Mineral Dust

Jun 2020 – May 2021

Conducted research on quantifying interplanetary dust, focusing on non-spherical particle densities and dynamic shape factors to improve accuracy in astronomical models. Developed new methods to account for irregular shapes to improve predictions of dust behavior in space and its impact on light scattering and absorption in atmosphere and stellar environments.

## ADDITIONAL INFORMATION

**Languages:** Croatian (bilingual), German (fluent), Italian (intermediate)

**Interests:** Skiing (retired professional alpine skier, now instructor), windsurfing, psychology, astrophysics, card games, piano.