

Michael T. Kovarik

PERSONAL DATA

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Citizenship: United States

EDUCATION

Master of Science, Mathematics (Mathematical Finance)
Rutgers University, New Brunswick, NJ
3.67/4.00 GPA
May 2017 (Expected)

Bachelor of Arts, Mathematics
Rutgers University, New Brunswick, NJ
3.55/4.00 GPA
Minor: Computer Science
May 2016

SKILLS

Programming: Proficient in scientific computing in Python, including numerical computing with NumPy and data analysis with pandas. Some familiarity with C++, Rust, and R (mostly via rpy2). Open source oriented.

Mathematics: Proficient in stochastic calculus, numerical analysis, regression analysis, and time series analysis. Some familiarity with neural nets.

PROJECTS

QuantCred: A credit derivatives pricing framework (for CDS's and synthetic CDO's). Written in Python.

Graphyll: A minimalist static site generator and build automation tool. Written in Rust.

EMPLOYMENT

Tutor, 2013 - 2017

Raritan Valley Community College, Branchburg, NJ
Helped college students succeed in mathematics courses ranging from Basic Mathematics to Differential Equations. Built valuable technical communication skills.

Teaching Assistant, Summer of 2013

Rutgers University, New Brunswick, NJ
Helped talented high school students participating in the 2013 Rutgers Young Scholars Program in Discrete Mathematics, a residential summer program for mathematically talented students.