

MIA SCARPATI

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EDUCATION

Northwestern University

B.S. in Computer Science and Statistics

Evanston, IL

June 2025

- **Coursework:** Linear Algebra, Probability & Statistics (Python & R), Fundamentals of Computer Programming II, Mathematical Foundations of Computer Science, Data Structures and Algorithms, Computer Systems
- **Upcoming coursework:** Machine Learning, Financial Engineering, Regression Analysis, Algorithm Design
- **GPA:** 3.72/4.00 | **Major GPA:** 3.74/4.00

Lehigh University

B.S. Honors in IBE Financial Engineering, B.S. in Computer Science

Bethlehem, PA

Aug. 2021–May 2022

Choate Rosemary Hall

High School Diploma

Wallingford, CT

Sept. 2017–May 2021

RELEVANT EXPERIENCE

Virtu Financial

Incoming Quantitative Trading Intern

New York, NY

June 2024

Morgan Stanley

Summer Analyst – Institutional Securities Group, Counterparty Risk

New York, NY

June 2023–Aug. 2023

- Leveraged Python to analyze large datasets on margin calls over three years for the purpose of counterparty risk management across the firm's sales and trading business and presented findings to senior management.
- Worked closely with various technology teams to streamline the development of internal risk platforms.
- Analyzed and mitigated electronic trading risk associated with new algorithms, trades, and the trade plant.

Virtu Financial

Trading Analytics Wintern

New York, NY

Jan. 2023

- Participated in a highly selective one-week trading immersion experience with sixteen other college women.
- Attended lectures on trading, market technology, and statistics, and worked through related trading problems.
- Collaborated with three other interns to develop a futures market making strategy, utilizing Python to conduct data analysis and testing. Culminated in a 20-minute presentation to Virtu quantitative strategists and traders.

Project Olympus

Software Developer

Evanston, IL

Oct. 2022–Present

- A founding member of Olympus, a social fitness app that transforms how weightlifters progress in the gym.
- Utilize React Native, Javascript, and Firebase to develop the frontend and backend of the Olympus iOS app, and Git to work fluidly with three other developers in alignment with the Agile software development methodology.

ACTIVITIES & ACHIEVEMENTS

Northwestern Capital Management

VP of Quantitative Strategies

Evanston, IL

Oct. 2022–Present

- Founder of NCM's quantitative strategies branch, educating members in programming, quantitative methods, and creating and backtesting algorithmic trading strategies, culminating in an internal paper trading competition.

Midwest Trading Competition

Algorithm Developer

Chicago, IL

Mar. 2023–Apr. 2023

- Competed in the annual Midwest Trading Competition hosted by UChicago, writing and deploying separate algorithms for three markets-based cases: futures market making, options trading, and portfolio management.
- Traded against 34 competitors on a simulated exchange, adjusting algorithms in response to live market data.
- Achieved second-best PnL with an 8.32% return for the portfolio management case by optimizing an objective function based on the covariance matrix of traded assets with adjustments for non-normally distributed returns.

SKILLS & INTERESTS

Technical Skills: Programming (Python, C/C++, Java Javascript, React Native, R), Microsoft Office Suite, Photoshop

Languages: English (native), Spanish (proficient)