Nathan Andersen

QUANTITATIVE SCIENTIST · QUANTITATIVE TRADING

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Summary

Ambitious, intense hands-on learner. Strong foundations in math, statistics and machine learning paired with an ease and comfort in programming. Liberal arts-developed communication skills and a passion for human connection. Interested in continuing to grow personally through learning from the experiences of others while still delivering large bottom-line impact. Entrepreneurial attitude towards professional success.

Education

Williams College   *Williamstown, MA*

B.A. MATH, B.A. COMPUTER SCIENCE   *Jun. 2018*

- GPA: Math 3.8/4.0 ; Computer Science 3.8/4.0 ; Overall 3.6/4.0. Dean's List.
- Men's Lacrosse 2014-2016

Key Courses

Statistics	Operations Research, Probability, Regression and Forecasting
Economics	Game Theory, Behavioral Economics, Leadership and Management
Computer Science	Data Mining, Machine Learning, Theory of Programming Languages

Work Experience

Akuna Capital   *Boston, MA*

JUNIOR QUANTITATIVE DEVELOPER   *Jul. 2018 - Present*

- Completely overhauled live platform for reporting trade quality, including data generation, data storage, and data access.
- Implemented generic Map-Reduce framework in Python for parsing terabytes of daily platform data to replace legacy access systems.
- Created several datasets using previous framework for 100x speedup of data access, enabling previously inaccessible research.
- Contributed to firm-wide data design and access patterns for research, communicating with technical and non-technical liasons.
- Acted as go-to resource for employees in research-only Boston office about the structure and nuances of options trading.

Optiver US   *Chicago, IL*

DERIVATIVES TRADING INTERN: S&P   *Jun. 2017 - Aug. 2017*

- Built a framework to analyze broker trades and retreats to maximize profit-and-loss on the S&P Index products desk.
- Completed a ten-week derivatives trading education program, covering topics from basic Black-Scholes pricing models to trading strategies.
- Completed five weeks of simulated trading in index options products (ES) - trading weekly and monthly expiries.
- Shadowed traders for one hour each day on a variety of different products on both liquidity-providing and liquidity-taking desks.

Andersen Mobile Labs   *Williamstown, MA*

FOUNDER & IOS ENGINEER   *Feb. 2016 - Jun. 2018*

- *Eph Meals*: an iOS app to serve Williams College's daily dining services menus, now with over 2000 downloads (Swift).
- *OnForte*: a dual iOS and web music player application, complete with web-based backend datastore (Swift, Objective-C, Javascript).

Vistaprint US (Cimpress)   *Waltham, MA*

SOFTWARE ENGINEER INTERN   *May '15 - Sep. '15, Jun. '16 - Nov. '16*

- Developed a full-stack application to digitally inspect incoming customer documents. Impact: over 3m inspections, $3.5m in costs saved.
- Developed an internal API service portal and deployed an open- source API gateway. Full-stack JavaScript.
- Worked on algorithmic implementations for rendering embroidery designs. Back-end TypeScript (JavaScript).

Williams College   *Williamstown, MA*

TEACHER'S ASSISTANT   *2015-2017*

- *Math: Probability: 341*: Held office hours and graded homeworks for students in post-linear algebra curricular core class.
- *CS: Intro: 135*: Held lab and office hours for students, graded homeworks and labs. Python.
- *CS: Intro: 134*: Held lab and office hours for students, graded homeworks and labs. Java.

Skills

Languages	English, Spanish
Programming	Python, R, SQL, JavaScript, Tableau, scipy, LaTeX, Git
Interests	Golf, Soccer, Cooking