Nicholas L. Maheshwari

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Education:

University of Chicago, Chicago IL (Fall 2020-Present)

expected March 2022

Master's in Computer Science Current GPA: 3.5 / 4

Barrett, the Honors College at Arizona State University, Tempe AZ (August 2016- May 2020)

Bachelor's in Computer Science, Minor in Business Final GPA: 3.58 / 4

Technical Skills:

Programming Languages: Java, C#, Python, SQL, C++, C

Frontend Languages/Technologies: HTML, CSS, PHP, Grav, Jekyll, GIMP, Javascript Backend Technologies: Postgres, PyCharm, Eclipse, Git, RESTful Services, VisualStudio

Frameworks: Spring Boot, Spring, Hibernate

Operating Systems: Linux (Fedora, Ubuntu), Windows

Cloud Technologies: AWS (Route 53, S3, Elastic Beanstalk), Netlify, Digital Ocean

Employment History:

Helios MI, Quantitative Developer: May 2018 - Present

- · Used Java and C# to design algorithmic stock/option trading strategies, connecting to Interactive Brokers API.
- · Collaborated in the development of several trading strategies, building a strong foundation in understanding of stocks, options, and the inner workings of financial markets.
- · Acquired deep knowledge of Java and it's ecosystem including Spring Boot, Maven, JUnit, Hibernate, etc.

Asher Chaim Real Estate, Full Stack Software Engineer: May 2017-Present

- \cdot Designed a Python program to scrape data from an external website, which was then used for strategic analysis and targeted advertising.
- · Built company website using CSS and HTML. Deployed site using AWS and Netlify.

Feature Project: Barrett Thesis

Stock Trading Quantified: An Exploration of Algorithmic Trading Principles using QuantConnect

My honor's thesis was an exploration on the principles and popular strategies of algorithmic stock trading. Using QuantConnect, a backtesting platform for trading strategies, I developed my own version of three distinct algorithms; a momentum based strategy, a mean reversion based strategy, and a preferred time of day based strategy, all in C#. In my thesis report, I go in depth on each of these strategies, explaining the philosophy behind the strategy, delving into the code that makes up the strategy, and discuss the backtest results. The report also discusses the history of algorithmic trading, and explores some future research aspirations of mine.