Shrevas V. Srinivasan

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EDUCATION

MIT Sloan School of Management

Cambridge, MA

MFin, Financial Engineering

2021 - 2022

Massachusetts Institute of Technology (MIT)

Cambridge, MA

SB, Mathematics with Computer Science (Minor: Finance); GPA: 4.7/5.0

2018 - 2021

o Activities & Societies: MIT Pokerbots, MIT Consulting Group, Phi Kappa Theta Fraternity

• Selected Coursework: 15.457 Advanced Analytics of Finance (Grad), 6.265 Advanced Stochastic Processes (Grad), 6.046 Algorithms, 18.100Q Real Analysis, 18.650 Statistics, 18.600 Probability, 6.036 Machine Learning, 18.703 Algebra

Princeton University

Dual Enrollment, Mathematics; GPA: 3.7/4.0; Courses: Honors Linear Algebra, Number Theory

2017 - 2018

Work Experience

Chicago, IL

Incoming Quantitative Trading Analyst Intern

Jun - Aug 2021

Morgan Stanley Institutional Equity Summer Analyst New York, NY Jun - Aug 2020

- o Projects: Implemented ETF trading strategy and binary classifier for dynamic option Gamma hedging in Python.
- Shadowing: Index Derivatives, Single Name Options, ETFs, and Automated Market Making trading desks.
- Skills: Derivatives pricing, option Greeks, option strategies, and quantitative risk management.

Seven Eight Capital

New York, NY

Quantitative Developer Intern

May - Aug 2019

- o Project: Built, studied, and evaluated multi-factor asset pricing models for US and European equities.
- o Skills: Python (Pandas), data science (regression analysis, model selection, outliers), and BARRA risk models.

Fish & Richardson P.C.

Boston, MA

Patent Prosecution Intern

Jan - Mar 2019

- o Drafting: Patent applications, responses to US/foreign patent office rejections, and client IP portfolio analyses.
- Skills: Technology analysis, product differentiation, science communication, and argument construction.

Research Experience

MIT Operations Research Center

MIT Sloan School of Management

Cambridge, MA

Undergraduate Research Assistant

Feb 2021 - Present

Undergraduate Research Assistant – Accounting Group

Cambridge, MA May 2020 - Present

- o Project: Evaluating and comparing methodologies for calculating single name expected stock returns.
 - Skills: Quantitative modeling in R, big data practices, and numerical optimization techniques.
- Extracurricular Experience

MIT Pokerbots

Cambridge, MA

President (2019 - 2021), Sponsorship Director (2018 - 2019)

Sep 2018 - Present

o President: Led team of seven members to successfully run four-week computer poker class and competition for 250 MIT undergrad/grad students. Managed operations, coordinated with MIT/EECS department, and developed 2021 game engine.

MIT Consulting Group

Cambridge, MA

Corporate Relations Director (2020), Secretary (2019)

Sep 2018 - Present

o Consultant: Produce strategy recommendations for companies ranging from startup to Fortune 500 in scale. Experience with conducting market research, identifying growth opportunities, and creating strategic partnerships.

AWARDS

- MIT MFin Fellowship: Awarded in recognition of outstanding academic record, achievements and professional promise.
- Young Naturalist Awards Research Competition: Individually top 6 nationwide for biology research.
- Olympiads: 2 time AIME qualifier, USACO Gold Division.
- Tournament of Champions: Two time qualifier in Public Forum Debate (national high school championships).

Skills & Interests

- Python, R., Java, MATLAB, Julia, Data Science, Public Speaking, Science Communication, Project Management
- DJing, Poker, NBA/Basketball, Racquetball, Cricket, Debate, Public Policy, Bollywood Dance