

Shreyas V. Srinivasan

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EDUCATION

- **MIT Sloan School of Management** Cambridge, MA
MFin, Financial Engineering
2021 - 2022
 - **Activities & Societies:** Quantitative Financial Markets Club, MFin Capital Builders
- **Massachusetts Institute of Technology (MIT)** Cambridge, MA
SB, Mathematics with Computer Science (Minor: Finance); GPA: 4.8/5.0
2018 - 2021
 - **Activities & Societies:** MIT Pokerbots, MIT Consulting Group, Phi Kappa Theta Fraternity
 - **Selected Coursework:** 15.457 Advanced Analytics of Finance (Grad), 15.438 Fixed Income Securities & Derivatives (Grad), 6.046 Algorithms, 18.100Q Real Analysis, 18.650 Statistics, 18.600 Probability, 6.036 Machine Learning, 18.03 ODEs
- **Princeton University** Princeton, NJ
Dual Enrollment, Mathematics; GPA: 3.7/4.0; Courses: Honors Linear Algebra, Number Theory
2017 - 2018

WORK EXPERIENCE

- **DRW** Greenwich, CT
Quantitative Trading Analyst Intern
Jun - Aug 2021
 - **Project:** Quantitative analysis in the U.S. Treasury futures and options markets.
- **Morgan Stanley** New York, NY
Institutional Equity Summer Analyst
Jun - Aug 2020
 - **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
 - **Project:** Built, studied, and evaluated multi-factor asset pricing models for US and European equities.
 - **Skills:** Python (Pandas), data science (regression analysis, model selection, outliers), and BARRA risk models.

RESEARCH EXPERIENCE

- **MIT Sloan School of Management** Cambridge, MA
Undergraduate Research Assistant – Operations Research & Statistics Group
Feb 2021 - May 2021
 - **Project:** Analyzed the applications of Markov Chains to real-world systems to investigate forecastability.
 - **Skills:** Julia, Optimization, Linear Programming.
- **MIT Sloan School of Management** Cambridge, MA
Undergraduate Research Assistant – Accounting Group
May 2020 - May 2021
 - **Project:** Evaluated and compared 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
 - **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 - May 2021
 - **Consultant:** Produced strategy recommendations for companies ranging from startup to Fortune 500 in scale. Gained experience in 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, Leadership
- DJing, Basketball, Racquetball, Cricket, Debate, Public Policy, Traveling