Shrevas V. Srinivasan

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EDUCATION

MIT Sloan School of Management

Cambridge, MA

MFin (Master of Finance), 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, 18.03 ODEs

Princeton University

Princeton, NJ

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

2017 - 2018

Work Experience

DRW

Chicago, IL

Incoming Quantitative Trading Analyst Intern Morgan Stanley

Jun - Aug 2021 New York, NY

Institutional Equity Summer Analyst

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 • 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 Sloan School of Management

Cambridge, MA

Undergraduate Research Assistant – Accounting Group

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, Basketball, Racquetball, Cricket, Debate, Public Policy, Bollywood Dance, Event Planning