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, India Business Club
- **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, Poker