

SCOTT TURRO

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EDUCATION

The University of Chicago, GPA 3.8

Master of Science in Financial Mathematics

- Maroon Merit Scholarship

Chicago, IL

December 2025

University of Illinois at Urbana-Champaign, GPA 3.7

Bachelor of Science in Statistics

- Minors: Mathematics, Physics, and Computer Science

Urbana, IL

May 2022

PROFESSIONAL EXPERIENCE

BlackRock

Aladdin Financial Engineering – Quantitative Summer Associate

New York, NY

June 2025 – August 2025

- Deployed scikit-learn random forest model to predict probability of default of private bonds by refactoring data pipeline, automating manual execution of 7 Jupyter notebooks

Magnetar Capital

Office of the COO – Financial Engineer

Evanston, IL

April 2022 – May 2024

- Conducted portfolio optimization of ~10B AuM credit fund by simulating 100+ cashflow (CF) models to assist the Global Head of ACFI in monthly asset allocation
- Supported system's redesign by communicating design flaws and proposing new approaches to firm's Lead Technical Architect and Chief Financial Officer
- Researched Forward Market Model and Dynamic Nelson-Siegel Model to improve macro-economic factors, utilizing integration tests to compare their effect on downstream CFs and portfolio CVaRs
- Leveraged NumPy and Numba to run simulations of CLOs and calculate price under risk neutral measure

Qubitekk, Inc

Research and Development Team – Intern

Remote

May 2021 – August 2021

- Devised algorithm to sample joint frequency spectrum of lasers, reducing time by 97% compared to full scan
- Improved quality assurance by implementing statistical tests to validate new entangled photon sources

Kwiat Quantum Physics Research Group

Physics Department – Researcher

Urbana, IL

November 2018 – May 2021

- Researched Quantum Tomography and published Python library to estimate spin of photons, which received 100+ downloads and assisted laboratories around the world validate experimental results
- Implemented Monte Carlo Techniques to estimate errors in the state's characteristics such as entropy
- Designed and developed [Flask documentation site](#), onboarding and mentoring new members on project
- Awarded "Outstanding Undergraduate" designation by the Bardeen Chair of Physics

COMPETITIONS & COURSEWORK

University of Chicago

Quantitative Trading Strategies

Chicago, IL

Winter 2024

- Implemented CNN+Transformer in PyTorch to extract stat arb signal from return residuals and CDS spreads

Q-Munity Hack-Q-Thon – 3rd Place

Spring 2021

- Developed Flask website to perform portfolio optimization using quantum optimization techniques

University of Illinois at Urbana-Champaign

Honors Individual Study

Urbana, IL

Fall 2021

- Fit latent Dirichlet allocation model using Gibbs sampling to find common weakness in students based on test results, improving course curriculum by presenting features of latent groups to statistics department

US Congressional App Contest – 1st Place

Spring 2018

- Showcased custom physics engine to congress on Capitol Hill, simulating hydrodynamic drag and collisions

Skills

Programming: Python (Dask, SciPy, statsmodels, Pipenv) || R || SQL || C++ || Docker || MLflow

Math: Bayesian Stats || Numerical Methods || Statistical Computing || Regression || Optimization || Time Series

Leadership: Gymnastics Team Captain || Mentored Student in Research Group || Onboarded Team Members