VALA ZEINALI

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EDUCATION

Masters of Science in Data Science *August 2020 - December 2021*
Dartmouth College, Hanover, New Hampshire GPA : 4.0.

Bachelor of Science in Computer Science *August 2017 - May 2020*
Minor in Applied Mathematics
Kent State University, Kent, Ohio. GPA : 3.5

SKILLS

Technical Skills Python, SQL, RStudio, Excel, Tableau, Bloomberg Terminal, Databricks, Wentech, LaTeX.

WORK EXPERIENCE

Commodities Trader, Kempstar (Miami, FL) *February 2023 - Present*
Trade off a daily quantitative global supply/demand model for heating oil, gasoil, RBOB, crude (WTI/BRENT), corn, soybeans, wheat (KC/CHI/MN), soybean oil, and soybean meal (spreads/flat price/options). Running 500k daily VaR with live sharpe of 3.43. My trading models use machine learning to combine basis, global arbs, balance sheet fundamentals, COT positioning, weather, and seasonality data to price time spreads, inter-commodity spreads, and futures.

Trader Trainee, Louis Dreyfus Company (Wilton, CT) *February 2022 - February 2023*
Created a corn calendar spread trading algorithm using fundamental cash and momentum signals with a 8.5 Sharpe and -6.6% max draw-down. Modeled option position greeks with respect to time decay and volatility adjustments. Created a global parity algorithm to find world arb opportunities between origins and destinations. Managed balance sheets for global supply and demand. Created Twitter sentiment scraping tool to track farmer sentiment over time using NLP. Helped create crop classification algorithm to identify crops using satellite imagery and trade based on corn/soy acreage ratio. Traveled to Midwest states to tour crops. Achieved a funded account with the power to trade futures/spread contracts within 6 months of starting as a trader.

Private Equity Intern, The Riverside Company (NYC) *June 2021 - November 2021*
Sourced private investment opportunities through investment banks and scraping online brokerages. Created software tools to automate the origination pipeline resulting in 208 manual hours/year saved through automation. Used machine learning to find 10 significant factors that result in a successful deal for Riverside. Conducted macro research on industry trends within seven verticals ranging from software to healthcare. Wrote 4-5 memos weekly on high-conviction investment opportunities and meeting with business owners to sell Riverside's value-add.

Quantitative Research Intern, AQIS LLC (Rowayton, CT) *August 2020 - December 2020*
AQIS is a quantitative hedge fund that focuses on factor investing in the U.S. markets. I worked on optimizing their current systematic models to create portfolios that rebalance weekly.

Quantitative Analyst Intern, Boyd Watterson (Cleveland, OH) *May 2020 - August 2020*
Built mathematical models to identify profitable long/short signals for fixed-income securities, analyzed and rebalanced model weights monthly, and presented them to management.

Research Assistant, Carnegie-Mellon University (Pittsburgh, PA) *May 2019 - August 2019*
Helped world-renowned professor, Jim Herbsleb, in the School of Computer Science mine, clean, and model data using machine learning techniques. Our research aimed to find key variables in open-source software ecosystems that increase the probability of a software startup succeeding after inception. Our paper was accepted to the ICSE 2020 workshop.

TEACHING

Teaching Assistant & Math Tutor, Kent State & Dartmouth *August 2018 - November 2021*
Assisted a total of 36 credits (10 classes). Served five introductory level probability & statistics, one calculus-based probability & statistics, one business calculus, one data wrangling, and an advanced statistics course. Helped students by taking complicated topics and finding ways to break them down in a way that makes the most sense to the student.

LEADERSHIP POSITIONS

Student Body President *March 2019 - May 2020*
Campaigned and elected by the undergraduate student body of Kent State University. Worked with higher administration to scale up free menstrual products project.Helped develop a survey to gather both quantitative and qualitative data on menstruation. The data was analyzed and presented in a pitch-book form to higher administration to secure project funding. Created an app to track closest dispensers. Was recognized in the Wall Street Journal. Led a team of 25 directors/senators and had to speak in front of multiple thousands of students, faculty, and parents regularly.