

Mrigank Saksena

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Career Objectives

As an engineering student, I intend to use my background in applied mathematics and computers to solve problems through quantification and statistical analysis. I plan on using this analytic mindset in the future to pursue a career in quantitative analysis and algorithmic trading.

Education

The Cooper Union for the Advancement of Science and Art | *New York, NY* Sept. 2016 – May 2020

Bachelor of Science in Engineering

Half-Tuition Scholarship & Additional Merit Scholarship 2016-2020, Club Golf Team, Finance and Investment Club, William Lowell Putnam Competition

Experience

Algorithmic Trading Research Team | *New York, NY* Oct. 2016 - Present

Researcher

- Researched how to increase algorithmic efficiency by studying methods of quantifying volatility by using GARCH models to forecast volatility based on time series.
- Developing, programming, and back-testing a Python-based alpha trading algorithm by analyzing and quantifying various factors through statistical correlation with a weighted linear beta equation.

Givnite | *New York, NY* July 2016 – Sept. 2016

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- Worked in a tech startup to connect NYC students through the exchange of textbooks through a mobile application.
- *bh[fuXU:]fwgYXUWgZgcfXUXfYf]yXXUUZca >CCB hfYgUbXYHfBU 5D-gZU h bhWYXi gfg hfc i [\ gWU'a YXU* and implemented a reverse-image recognition software for ISBN/UPC recognition.
- Designed and coded interfaces using UX/XML, brainstormed and programmed gamification strategies, and debugged application for external release.

Program in Algorithmic and Combinatorial Thinking | *Princeton, University, NJ* June 2015– May 2016

Student

- *Gi XjYjU]ci gh YcfYJW Wa di hf gWbWwbWdgg W Ug* discrete mathematics, *zdfccZ hWbjei YzgUY a UW]b[ž Uga dch]WbchU]cbž bYkcf_ Zckž* dynamic programming, *BDWa d YhYg* algorithmic efficiency, polynomial time reductions, and complex graph theory

High School Mathematics League | *West Windsor, NJ* May 2013 – May 2016

Team Captain

- *9 YMXUgWcc` hMa WdU]b Zcf hY* Princeton University Mathematics Competition, Harvard-MIT Mathematics Tournament, American Regions Mathematics League, *UbX* Math Majors of America Tournament ~ *Xy]l bUX* problems to teammates during team rounds based on strengths/weaknesses.
- *5W]yYXU* Distinguished Honor Roll (Top 1%) on AMC 12/ei *UJZXXzf 5-A 9"*

Programming Skills

Java, C, Python, HTML, UNIX