

SARAH LEE

Quantitative Analyst

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United States, Chicago, IL 

PROFESSIONAL SUMMARY

Experienced Quantitative Analyst specializing in trading algorithms, market data analysis, and risk management. Expertise in statistical modeling, algorithm development, and high-frequency trading. Adept at utilizing machine learning and deep learning techniques to improve algorithmic trading performance.

EDUCATION

Master of Science in Computational Finance

University of Chicago / United States,
Graduated: June 2015

Bachelor of Science in Computer Science

University of Illinois / United States,
Graduated: May 2013

Certifications

- Certified Quantitative Analyst, Financial Engineering Institute, January 2019
- Machine Learning Certification, Coursera / Stanford University, September 2017

SKILLS

• Algorithmic Trading & Strategy Development	Expert
• High-Frequency Trading	Expert
• Statistical Arbitrage	Expert
• Market Microstructure Analysis	Expert
• Data Analysis & Backtesting	Expert

LANGUAGES

- Mandarin – Fluent
- Spanish – Conversational

EXPERIENCE

2018 - Now

Quantitative Analyst – Algorithmic Trading

Citadel / Chicago, IL

- Develop and implement high-frequency trading algorithms, improving trading efficiency by 25% through optimized execution strategies.
- Collaborate with trading teams to develop strategies for arbitrage.
- Build statistical models to analyze real-time market data, identifying trends and market anomalies for algorithmic trading strategies.
- Perform backtesting of trading algorithms using historical market data to ensure model robustness and performance.

2015 - 2018

Quantitative Researcher – Trading Strategies

Two Sigma / New York, NY

- Developed predictive models based on historical market data to forecast price movements and inform trading decisions.
- Used machine learning techniques such as reinforcement learning to improve trading strategy performance.
- Collaborated with data scientists and engineers to deploy models and integrate them into live trading environments.

PROJECTS

- Designed an HFT algorithm that improved market-making efficiency.
- Created an anomaly detection system using machine learning to identify and exploit inefficiencies.

VOLUNTEERING

2017 - Now

Mentor, Data Science & Quantitative Finance Program University of Chicago, IL

- Mentor students in quantitative finance and algorithmic trading.
- Lead weekly workshops on Python and machine learning.

