

Vishnu Patel

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Skills

Programming: MATLAB, C++, Python, Java, LaTeX

Mathematics: Real Analysis, Stochastic Processes, Scientific Computing, Probability Theory, Statistical Methods

Education

Boston University, Questrom School of Business

Boston, MA

M.S. Mathematical Finance & Financial Technology

May 2022

Arizona State University

Tempe, Arizona

B.S. Finance; B.S. Mathematics (dual degree)

August 2020

- Coursework: Portfolio Engineering, Investment Portfolio Management, Financial Cases and Modeling, Derivative Financial Securities, Graduate Real Analysis I, II, Graduate Complex Analysis, Graduate Geometry/Topology on Manifolds, Numerical Analysis 1, Scientific Computing, Stochastic Processes, Linear Algebra, Differential Equations

Experience

Verus Analytics

Scottsdale, Arizona

Quantitative Analyst Intern

May 2019 - October 2019

- Applied SAS Interactive Matrix Language to employ factor extraction via Principal Component Analysis to reduce dimension in large data sets (400 + variable multilinear regression) in support of Verus Analytics' proprietary European Insider Trading Model (EITM)
- Communicated results with CEO in order to provide holistic understanding of previously engineered trading models using a combination of excel pivot tables, charts, and written documents
- Developed data analysis, querying, and data quality assurance skills using Microsoft SQL Server in a database consisting of over 60GB and 138 million rows of ETF related data in order to develop and enhance proprietary scoring models employed in client products
- Utilized econometrics and time series skills to model future returns of ETFs based on a number of technical indicators including RSI, Moving Averages, and Bollinger Bands using a combination of SAS econometrics packages and Python data science packages
- Collaborated closely with lead software developers to coordinate implementation and deployment of ETF related scoring models

Student Investment Management Fund, Arizona State University

Tempe, Arizona

Analyst

August 2018 - May 2019

- Collaborated with six teammates to engineer an investment strategy based on predictability of corporate distributions; strategy was underpinned by research from the Review of Financial Studies
- Evaluated and created portfolio strategies and conducted performance analysis on approximately \$1M of Arizona State University endowment assets with a cumulative trade volume of approximately \$6M
- Earned annualized excess returns of ~12.1% with an 84% algorithm predictive power
- Utilized Bloomberg Terminal and SQL to construct trading models

Additional Information

Languages: English (Native), Gujarati (fluent)

Interests: mixed martial arts (MMA), active Jiu Jitsu competitor, Olympic weightlifting, bouldering, sport climbing, trading

Awards: International Baccalaureate Diploma Award Recipient, AP Scholar Award, GRE Quant: 168/170