Taiga Schwarz

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Profile

Graduate student in financial mathematics looking for a challenging internship for the summer of 2022. Passionate about asset management, financial markets, and programming.

EDUCATION

M.S. Mathematical Finance & Financial Technology — Expected January 2023
Boston University, Questrom School of Business — Boston, MA

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing, Fundamentals of Finance

B.S. Financial Mathematics & Statistics — June 2020
University of California, Santa Barbara — Santa Barbara, CA

- Coursework: Numerical Analysis, Derivatives Markets, Mathematics of Fixed Income Markets, Applied Stochastic Processes, Time Series Analysis, Regression Analysis, Computational Methods for Data Science, Macro and Micro Economics, Linear Algebra, Differential Equations, Probability and Statistics, Intro to Computer Science
- Team Manager for D1 Men's Basketball (4 years)

EXPERIENCE

Wealth Management Intern — June 2019 - June 2020
Bailard (wealth management firm) — San Francisco, CA

- Worked with Tech Research team in researching large-cap tech stocks and contributed to a data integration project connecting stock metrics derived from fundamental and quantitative analysis
- Created an interactive client location bubble map to aid investment advisors (R, Shiny)
- Developed an application allowing dynamic interaction with stock data and corresponding analysis (PowerApps)

Data Science Analyst Intern — June 2018 - August 2018
Zūm (rideshare start-up) — Redwood Shores, CA

- Developed a dynamic pricing simulator to help aid the engineering team and product managers determine optimal surcharge parameters (SQL, Tableau)
- With my application, Zūm improved net profit margins to 28% (higher than target of 25%) while maintain market share
- Created a supply and demand heat map to help operations team visualize regions with driver deficits or surpluses (SQL, Tableau)

PROJECTS

Hawaii Tourism Time Series Analysis Project (UCSB – Time Series Analysis) — Winter 2020

- Analyzed monthly visitor statistics to Hawaii using Box-Jenkins Methodology and constructed a time series model (R, Python)
- Validated the model through diagnostic checking and tested forecasted values against actual data

NBA Injuries Data Analysis (UCSB – Computational Methods for Data Science) — Winter 2020

- Formulated metrics to quantify a player's aggressiveness on offense and defense, and using the metrics applied analytical and graphical methods to identify relationships between injury frequency and aggressive play style (Python)

SKILLS AND CREDENTIALS

Software/Programming: R, Python, SQL, Excel, Git, Google BigQuery, Tableau, PowerApps
Certifications: Bloomberg Market Concepts
Languages: English (native), Japanese (2nd language)
Interests: Basketball (played competitively through college), Surfing, Running