

SIMEON BIKORIMANA

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – January 2019)

- **Current Coursework:** Portfolio optimization, option pricing, risk management, asset pricing models, market impact model, market microstructure, numerical methods in python, OOP in Java

THE CITY COLLEGE OF THE CITY UNIVERSITY OF NEW YORK

New York, NY

Ph.D. in Electrical Engineering (September 2012 – September 2017)

B.E. in Electrical Engineering (January 2009 – December 2011)

EXPERIENCE

EXILE CAPITAL MANAGEMENT, LP

New York, NY

Quantitative Analyst-Intern(June – August 2018)

- Used web scraping in Python to crawl online archives of historical equity news headlines
- Built a model to predict daily stock movement direction using Natural Language Processing Toolkit and classification algorithms in Python

Equity Research Analyst(Consultant)(February – May 2018)

- Supported Telecom, Media, and Technology (TMT) research team to perform valuation analysis on companies and their securities across the telecom industry
- Analyzed industry and technology trends and wrote reviews on companies in the TMT sector to provide investment recommendations to customers of the firm and the trading desk

NORVATIS CAPITAL MANAGEMENT, LLC

New York, NY

Analyst Intern(June – August 2016)

- Researched and analyzed data regarding investment opportunities in agribusiness in Rwanda

JOURNAL OF THE AMERICAN CHEMICAL SOCIETY

Washington, DC

Reviewer(December 2016 – September 2017)

- Reviewed manuscripts submitted for publication in a peer-reviewed scientific journal of Langmuir
- Provided feedback and comments to authors to improve their manuscripts' quality

PROJECTS

NEW YORK UNIVERSITY

New York, NY

Market Impact Model from Public Data in Python

- Prepared, cleaned and sampled the TAQ Data of NYSE (226 GB)
- Built an impact model following the Almgren et al.'s (2005) approach using the TAQ Data
- Performed cross-sectionally non-linear regression to estimate parameters in the market impact model, analyzed residuals and performed statistical tests

Cointegration Test

- Applied the Granger-Engle (1987) cointegration test on a matrix of stock returns, and performed efficient computation and updating for cointegrated pairs trading
- Implemented a dynamic approach of using data structures in Python and algorithms for tracking the condition of cointegration in real time

THE CITY COLLEGE OF THE CITY UNIVERSITY OF NEW YORK

New York, NY

Dissertation

- Designed and investigated the performance of a novel fiber laser resonator

COMPUTER SKILLS/OTHER

Programming Languages: Java, Python, VBA, SQL

Other Software: Bloomberg Terminal, MATLAB, LabVIEW/Automation,

Award/Honors: CUNY-NASA SOLARPREP research scholarship, Tau Beta Pi, Eta Kappa Nu

Languages: Kinyarwanda (native), English (fluent), French (intermediate)