

CAROLINE GARRIN

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EDUCATION

NEW YORK UNIVERSITY

New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – January 2020)

- **Coursework:** Black-Scholes formula and applications to stochastic processes; VaR, Stressed VaR, and SABR models for risk management; econometrics for portfolio management; derivative securities; data science, machine learning, and applications of Big Data to finance

QUEENS COLLEGE OF THE CITY UNIVERSITY OF NEW YORK

New York, NY

BA in Applied Mathematics (Computer Science Concentration) and Economics (2014-2018) GPA: 3.66

- **Coursework:** Data science (Perceptron, SVM, Linear Regression, Logistic Regression, Decision Trees and Random Forests), calculus, (Bayesian) statistics, linear algebra, blockchain and cryptocurrency technology, number theory, and game theory
- Scored 10 points (top 20%) on the William Lowell Putnam Examination

EXPERIENCE

BARCLAYS

New York, NY

Macro Research Summer Associate (Summer 2019)

- Developed PCA-based machine learning model to determine business cycle phases, create stock baskets to predict future changes in cycle
- Presented findings to Rates and FX teams
- Created Python script for sentiment analysis in Mexican Central Bank minutes

GLAZER CAPITAL MANAGEMENT

New York, NY

Hedge Fund Intern (Summer 2017)

- Assembled, organized P&L and client data and research for marketing, operations, and investment teams of merger arbitrage hedge fund using programs such as Excel, Geneva, Google Analytics
- Updated monthly company performance in database on various hedge fund
- Researched M&A area through books and articles from top business publications
- Created marketing materials and wrote quarterly newsletter for investors about M&A news

QUEENS COLLEGE

New York, NY

Recitation Leader- Introduction to Algebraic Structures (Fall 2017)

- Volunteered to help struggling students in Abstract Algebra course
- Organized and ran several two-hour long review sessions
- Prepared guided review sheets
- Reviewed all material from the course, and answered any questions both in person and via text

PROJECTS

QUEENS COLLEGE

New York, NY

An Economic Analysis of Poland: 1991-2016

- Group project with two other students to analyze the developing economy of Poland post-Communism
- Used Microsoft Excel to perform extensive regression analysis, and Microsoft PowerPoint to compile findings for a class presentation

COMPUTER SKILLS/OTHER

Programming Languages: Python, Java, R

Other Software: Microsoft Excel, Github

Languages: English (native), Hebrew (fluent)