

MICHAEL T. KOVARIK

New Jersey (US Citizen)
(908) 763 2900
michaelkovarik@outlook.com
www.mkovarik.me

EXPERIENCE

*U.S. Securities and
Exchange Commission
(Contractor under
Aretec, Inc.)
New York, NY*

Quantitative Software Developer

Part of the Quantitative Analytics Unit. Built and maintained tools to aid in detection of market fraud using machine learning and AI.
Tech stack: Python, R, Q/kdb+, C++, Typescript, React, SQL, Neo4j, Linux, git.

*Nov 2019 -
Present.*

*Virtu, Inc.
(Acquired ITG, Inc.
on March, 2019)
Boston, MA*

Quantitative Researcher

Part of the Financial Engineering group. Worked with econometric models for applications in stale security valuation and transaction cost modeling.
Tech stack: Python, Perl, R, Q/kdb+, C++, SQL, Linux, git

*Nov 2017 -
Oct 2019*

EDUCATION

*Rutgers University
New Brunswick, NJ*

M.Sc. in Mathematics

Mathematical Finance Option. Selected Courses: C++ Programming, Computational Finance, Econometrics, Interest Rate Modeling, Numerical Methods. GPA: 3.7

*Sep 2016 -
May 2017*

*Rutgers University
New Brunswick, NJ*

B.A. in Mathematics

Computer science minor. Selected Courses: Differential Geometry, Abstract Algebra, Topology, Mathematical Statistics, Combinatorics, Algorithms, Databases, Automata Theory. GPA: 3.55

*Sep 2012 -
May 2016*

SKILLS

Programming Languages: Julia, Python, R, C++, Javascript.

Libraries: pandas, dplyr, React, Flux.

Databases: Various SQL databases, kdb+, Neo4j.

Applied Math: Regression analysis, time series analysis, numerical analysis, stochastic calculus, deep learning.