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Ph.D. in Mathematics from University of Chicago, taken classes on Option Pricing, with strong programming experience, searching for a challenging, fast paced trading / quantitative modeling position. Strong analytic skills, proven teamwork and leadership skills.

EDUCATION

University of Chicago Ph.D., Mathematics September 1999 - June 2006

- Research in Algebraic Geometry, Computing Trace maps on Cohomology of Elliptic Curves
- Awarded the Robert R. McCormick Fellowship in addition to the regular scholarship for advanced study in Mathematics

Indian Institute of Technology (Bombay) M.S., Mathematics July 1997 - August 1999

- Awarded the National Board of Higher Mathematics Scholarship, given to the top graduate students in Mathematics in Indian Universities

Bombay University (St. Xavier's College) B.S., Mathematics July 1994 - July 1997

- Ranked 3rd out of more than 15,000 students

EXPERIENCE

University of Chicago, Lecturer September 2001 – June 2006

- Taught core calculus and linear algebra courses to undergraduate students
- Trained and supervised teaching assistants on grading, presentation and problem solving

University of Chicago, Grader September 2005 – March 2006

- Grader for Mathematical Foundations of Option Pricing
- Grader for Numerical Methods for Option Pricing

Tata Consultancy Services, (Bombay) Summer Intern April 1996 - July 1996

- Worked as part of a 6 member team using Visual C++ to develop multimedia database applications for a leading global TV network

SKILLS

Computing

- Fluent with several programming languages including C++, Java, PHP, Visual Basic on Windows and Linux platforms.
- Experience with software engineering concepts such as Object Oriented Programming, Data Structures and Algorithms

Finance

- Expertise with topics in Option Pricing such as the Black-Scholes Model, Binomial and Trinomial Trees, Finite Differences and Monte Carlo methods

Mathematics

- Very strong mathematical background including familiarity with topics from Stochastic Calculus, Numerical Analysis, Measure Theory, and Linear Algebra

Team Work and Leadership

- Core development team member of Gregarius, an open source news aggregator
- University of Chicago Squash Club. President, August 2004 – July 2005, Vice President, August 2003 – July 2004. Collaborated with other club officers to organize tournaments and maintain an online squash challenge ladder for over 70 members