Oleg Glotov

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EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — *Expected graduation December 2026*
– **Coursework:** Stochastic Processes, Time Series, Option Pricing, ML

McMaster University — **Hamilton, ON**
Bachelor of Engineering in Software Engineering & Minor in Finance (GPA: 3.7/4.0) — *May 2025*
– **Awards:** Deans' Honour List (2019 – 2025)
– **Coursework:** Numerical Methods, Securities Analysis, Algorithms and Software Design, Linear Optimization

PROFESSIONAL EXPERIENCE

Numerati Partners — **Chicago, IL**
Quantitative Researcher – University of Chicago Project Lab — *October 2025 – present*
– Built an end-to-end pipeline to estimate plant-level emissions intensity signals from IR/hyperspectral satellite observations
– Calibrated a 3-factor clean spread option pricing model using Bayesian regression with the final goal of co-authoring a paper with UChicago faculty + JPL
– Processed 0.2 TB of IR/visual/hyperspectral observations across 600 generators and an 8-year span

Bank of Montreal Capital Markets — **Toronto, ON**
Quantitative Analyst – Cross Asset Derivatives Desk — *January 2024 – August 2024*
– Modernized Performance Attribution Analysis (PAA) for cross-asset derivatives by adding a Python precomputation layer and an interactive dashboard; improved PM workflow by enabling custom rollups and scenario slices across CA/US books.
– Produced daily sensitivity reports with **C#** to evaluate existing product baskets' exposure to multiple market shock scenarios
– Contributed to the design of new database pipelines and clustering methods, optimizing data processing for trading floor teams, resulting in a 20% improvement in average query speed

Sberbank CIB — **Moscow, RUS**
Data Science Intern — *June 2021 – August 2021*
– Engineered borrower features from application + bureau data (income, utilization, delinquencies, DTI proxies) and trained logistic regression/XGBoost models to predict 90+ DPD default risk.
– Built a lightweight **Python** preprocessing + validation/reporting package to standardize datasets and cut repetitive cleaning work.

LEADERSHIP EXPERIENCE

DeGroote Finance & Investment Council — **Hamilton, ON**
Head, Quant Group — *October 2021 – May 2025*
– Led a team of 14 analysts managing a $150k student-run portfolio across equities, fixed income, and crypto assets, developing systematic investment strategies using **Python**, **C#**, and **QuantConnect**
– Designed and built low-latency trading infrastructure using **GO** to support real-time data ingestion, research, and backtesting
– Built a machine learning model with **TensorFlow** to classify newly launched Solana tokens based on first 100 on-chain blocks of data, predicting probability of reaching liquidity thresholds

Satellite Imagery Labeling Platform — **Hamilton, ON**
Co-Founder – McMaster University capstone — *September 2024 – May 2025*
– Co-founded a satellite imagery labeling product for commercial datasets, combining a web-based crowdsourcing workflow with ML-assisted object classification
– Implemented consensus + QA scoring to merge annotations and surface low-agreement tasks to increase label reliability
– Ported the core classification runtime from Python to **C++/CUDA**, delivering ~6–10× faster inference and ~70–85% lower processing time per batch on GPU

COMPETITIONS

Bloomberg GCT - Bloomberg Global Trading Challenge 2025 — **Chicago, IL**
– Placed 2nd within the University of Chicago teams by focusing on earnings report releases

Kaggle - Data science competitions — **Chicago, IL**
– Competed in multiple Kaggle competitions focusing on financial and time-series datasets scoring 2 silver and 3 bronze awards

CFA Institute - Research Challenge 2024 — **Toronto, ON**
– Led the quantitative equity analysis for the university's team securing a spot in the international round

SKILLS AND INTERESTS

– **Programming & Systems:** Python, C++, C#, Java, GO, SQL, React, VBA
– **Libraries/Tools:** NumPy, Pandas, TensorFlow, Tableau, Docker, Git, AWS, Azure, Bloomberg, Node.js
– **Interests:** Tennis, rowing, cycling, chess