

# Colton Smith

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## EDUCATION

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### University of Washington

Seattle, WA

#### *Bachelor of Science in Industrial and Systems Engineering*

June 2017

- Minor: Applied Mathematics
- Top 64 at Parliamentary Debate Nationals (2014 NPDA)
- Active member of Delta Tau Delta Fraternity, Ritual Educator and Academic Captain
- GPA: 3.48, Major GPA: 3.88

**Relevant Coursework:** Data Structures and Algorithms, Advanced Scientific Computing, Computational Methods for Data Analysis (Machine Learning), Probability and Statistics, Design of Experiments and Regression Analysis, Linear and Network Programming, Stochastic Models and Decision Analysis, Technical Communication

## EXPERIENCE

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### QTS Capital Management

Ontario, Canada

#### *Quantitative Trading Consultant*

Nov 2016 – Present

- Research and development of a social media sentiment automated trading strategy
- Writing software code and documentation for the backtest performance of trading strategies

### Quantoisseur

Seattle, WA

#### *Quantitative Trading Writer*

Sep 2016 – Present

- Analyze cointegrated ETF pairs with the ADF and Hurst Exponent tests to then construct mean reverting spreads with an adaptive hedge ratio to trade a rolling Z-Score Bollinger Bands strategy on
- Implement risk management techniques including ATR position sizing and trailing stops on a MACD + SMI trend following strategy to optimize performance on an ETF portfolio
- In-depth literature reviews and backtest analysis of different trading strategies
- Highly rated on the Quantocracy feed w/ 1k+ views per post

### Micron Technology

Boise, ID

#### *R&D Industrial Engineering Intern*

Jun 2016 – Aug 2016

- Turned a quarterly capital allocation analysis from taking days of manual work to a push button automated report that only takes 3 hours, giving senior leadership improved visibility to make capital decisions and saving an estimated 200 man hours annually
- Built an interactive financial model deployed as a web application for analyzing time-to-market impact that can help visualize and support multi-million dollar decisions

### Gensco Inc

Fife, WA

#### *Manufacturing Engineering Intern*

Jun 2015 – Aug 2015

- Digitized HVAC part patterns using NShot and AutoCAD to improve efficiency in laser cutting operations
- Built and PLC programmed a forklift warning system make walkways safer
- Redesigning machine parts in SolidWorks to lengthen machine life and reduce waste

### University of Washington – Dr. Ozonder

Seattle, WA

#### *Applied Math Researcher*

Dec 2014 – Mar 2015

- Computational fluid dynamics research using MATLAB and Mathematica
- Improved a 2D linear advection program

## LEADERSHIP ROLES AND ACTIVITIES

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### *President, University of Washington Math Club*

Jan 2016 – Present

### *Director of Public Relations, University of Washington IISE Chapter*

May 2016 – Present

### *Associate, Startup Hall*

Sep 2015 – Dec 2015

## PERSONAL

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**Technical Experience:** Java, SQL, VBA/Macros, R, Python, MATLAB, Mathematica

**Other:** Quantitative Trading, Statistical Analysis, Financial Modeling, Data Visualization, Research, Public Speaking