Christopher Ojo

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Education

CARNEGIE MELLON UNIVERSITY Expected Dec 2027

Master of Science in Computational Finance

- **Coursework:** Financial Data Science, Investments, Fixed Income, Stochastic Calculus, Time Series Analysis.
- **Award:** MSCF Distinguished Merit Scholarship.

WESTERN UNIVERSITY / IVEY BUSINESS SCHOOL Jun 2026

BESc, Software Engineering; HBA, Honors Business Administration

- **Coursework:** Probability, Regression, Linear Algebra, Numerical Analysis, Differential Equations.
- **Awards:** RBC Engineering Scholarship; Top 3 Western ICPC Qualifier.
- **Leadership:** VP Finance, Black Students at Ivey Collective; VP Education, Western Algorithms and Trading.

Professional Experience

SQUAREPOINT CAPITAL Jun 2025 – Aug 2025

Software Developer Intern, Market Data

- Automated market data configuration deployments, reducing deployment time by 20%.
- Improved deployment tests to catch data and configuration issues before release.

SOVAI RESEARCH LLC Jan 2025 – Apr 2025

Quantitative Developer Intern

- Built an alternative dataset from 520K patent records for quantitative equity research.

GOOGLE May 2024 – Aug 2024

Software Engineer Intern, Google Chat Search

- Designed Google Chat's participant-based search operator to find messages shared between specific people.
- Implemented the search logic across C++ and Java backend services.

TD BANK Jan 2024 – Apr 2024

Software Engineer Intern

- Built a Go control plane for dynamic Envoy configuration and dashboards for API monitoring.

Quantitative Research

WESTERN UNIVERSITY 2026 – Present

Research Assistant, Statistical & Actuarial Sciences

Affine GARCH Dynamics for Portfolio Optimization

- Derived conditional transforms for affine GARCH models used in portfolio optimization.
- Studied how the models capture nonlinear changes in return variance.

U.S. Treasury Yield Curve Forecasting

- Modeled Treasury yield curve factors using macroeconomic data and persistent residual components.
- Tested forecasts out of sample against a random-walk benchmark.

Quantitative Projects

AVELLANEDA–STOIKOV MARKET-MAKING SIMULATION 2025

- Compared inventory-aware and symmetric quoting strategies in a market-making simulation.

BITCOIN DIRECTIONAL FORECASTING 2024

- Compared machine learning models and feature sets for next-day Bitcoin direction.

Technical Skills & Interests

Languages: Python, C/C++, Java, Go, R, SQL, Bash
Tools: NumPy, pandas, scikit-learn, PyTorch, Git, Docker, Kubernetes, GCP
Interests: Chess, Poker, Basketball, Bouldering, Drums, Running, Reading