



RIYA SHETH

Quantitative Research Intern

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Riya Sheth is currently enrolled in the Master of Science in Financial Mathematics at the University of Chicago. Riya graduated from National University of Singapore with a Bachelor's degree in Mechanical Engineering and Computer Science.

The past quarter, Riya has worked with Manteio Capital, a multi-strategy hedge fund to explore potential price action patterns around US Treasury Auction Dates. She used XGBoost and FinRL models to test new auction input features and technicals by observing the curve trades to develop new trading strategies with higher Calmar ratio. Riya worked as a research engineer for a year at the Singapore Institute of Manufacturing technology where she conceptualized, designed and programmed KPI dashboards to illustrate the assembly line health. During her bachelor's, Riya was involved in many projects revolving around machine learning such as using reinforcement learning technology to teach a robot arm to play the piano.

In her spare time, Riya enjoys playing tennis and the keyboard. Riya is part of the STAGE lab at the University of Chicago where she is working on editing and shooting scenes for the docuseries 'Serendipity'.