

Arjun Mehta

Quantitative Research Intern

Computational finance master's student at Carnegie Mellon, graduating 12/2026, now in a quantitative research internship at a systematic fund. Builds and tests signals in Python and R with sound statistics, probability and time-series analysis, and has built backtesting for 14 equity signals on 20 years of data.

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Experience

Quantitative Research Intern

06/2026 - Present

Three Rivers Systematic

Pittsburgh, PA

Summer internship extended part-time into the fall semester at a 40-person systematic equity fund.

- Research **14** short-horizon equity signals in Python and pandas on 20 years of daily data for 3,000 US stocks.
- Build a time-series analysis of earnings-day returns that lifted one signal's out-of-sample Sharpe ratio from 0.6 to 0.9.
- Test a gradient-boosted machine learning model against a linear baseline with walk-forward validation over 60 folds.
- Write SQL queries that cut the team's data pull for each backtest from 25 minutes to 4.

Graduate Teaching Assistant

01/2026 - 05/2026

Carnegie Mellon University

Pittsburgh, PA

Teaching assistant for a master's-level probability and statistics course.

- Led weekly recitations on probability and stochastic processes for 45 master's students.
- Created 12 Python problem sets on Monte Carlo pricing and regression for the course.
- Held 3 office hours a week and answered about 60 student questions per problem set.

Data Analytics Intern

06/2025 - 08/2025

Lakeview Asset Management

Chicago, IL

Summer internship on the fixed income analytics team before graduate school.

- Automated a daily bond portfolio risk report in R, saving analysts 6 hours a week.
- Analyzed 10 years of Treasury yield data with regression and principal components, explaining 85% of curve moves with 3 factors.
- Presented duration risk findings to 12 portfolio managers at the end of the internship.
- Wrote Python scripts that matched 4,000 bond trades a day to vendor prices and flagged 2% for review.

Skills

Python

R

pandas

SQL

Statistics

Probability

Time-Series Analysis

Machine Learning

Regression

Backtesting

Education

Master of Science

12/2026

Carnegie Mellon University

Pittsburgh, PA

Computational Finance