Daniel Szabo

(607) 651-8636 daszabo4@gmail.com linkedin.com/in/dansz44

EDUCATION

The University of Iowa, Iowa City, IA - GPA: 3.89/4.0 **Anticipated May 2024**
Master of Science - Finance, Master of Science - Business Analytics

Bachelor of Business Administration - Finance, Bachelor of Business Administration - Business Analytics **Dec. 2022**

Dean's List: All semesters, President's List: Fall 2021, Spring 2022

Relevant Coursework:
Applied Optimization, Data Mining, R, Python, Calculus I and II, Financial Mathematics (Derivatives Pricing), Derivatives, Portfolio Management, Database Management in SQL, Statistics, Quantitative Finance and Deep Learning, Financial Modeling and Firm Valuation, Wealth Management, Econometric Analysis, Fixed Income, Advanced Empirical Finance

Activities:
Chicago Quantitative Alliance (CQA) Investment Competition **Oct. 2023 - Present**
- Managed a $2M long/short US equity virtual portfolio with perfect mandate compliance

Quantitative Finance Club - Founding Member and President **Aug. 2022 - Present**
- Founded an interdisciplinary club and recruited 30+ members from undergraduate and graduate departments
- Organized informational sessions on topics and tools for quantitative finance
- Coordinated with executive team to select trading competitions, including CME, CQA, and Bloomberg competitions

CME Group University Trading Challenge **Oct. 2022**
- Monitored economic factors to create a macro-driven strategy to trade CME futures, placing top 15%

Beta Gamma Sigma - International honor society **Oct. 2021 - Present**
Tippie Business Honor Society **Jan. 2022 - May 2023**
Financial Management Association **Jan. 2022 - May 2023**
HawkTrade Investment Club **Sep. 2021 - May 2023**
- Exceeded benchmark in paper trading competition

University of Debrecen, Debrecen, Hungary - GPA: 4.6/5.0 **Sep. 2018 - May 2019**
Business Informatics major

EXPERIENCE

Investment Intern, Willis Towers Watson, Chicago, IL **Jun. 2023 - Present**
- Created an in-depth explanatory note for proprietary illiquidity risk premium model, summarizing functionality, key drivers, limitations, and potential improvements for use by credit researchers
- Researched and prepared presentations on private debt for Client Service team, and fixed income market for Portfolio Management Group to be presented to investment committee
- Analyzed return data and manager allocations for $1B+ fixed income portfolio
- Attended 20+ asset manager meetings across credit and equity strategies and assisted with due diligence process

Equity Research Analyst (Technology & Communications Sectors), Henry Fund, Iowa City, IA **Jan. 2023 - Dec. 2023**
- Selected through competitive process to manage $20M endowed equity portfolio with five other graduate students
- Conducted industry and company research in technology and communications sectors, comprising 34.8% of portfolio
- Built robust valuation models using discounted cash flow (DCF), relative valuation, and dividend discount analysis

Quantitative Research Project, Department of Finance, Iowa City, IA **May 2022 - Aug. 2022**
- Developed quantitative stock selection models and evaluated univariate, multivariate, and combination forecasting models in R to predict equity risk premium using 15 macroeconomic factors over 3 different in-sample periods
- Constructed paper portfolios from expected return models with an increase in Sharpe ratio from 0.31 to 0.58

Independent Construction Contractor, Hot Springs, SD **Jul. 2020 - Aug. 2020**
- Implemented concrete mixing procedure and assisted with construction process for two client projects
- Increased profit on concrete projects by 50%

SKILLS

- Technical: MS Office, R, Python (pandas, NumPy, seaborn, scikit-learn, TensorFlow, Keras), SQL, VBA, SAS, LaTeX, GitHub, Tableau, Power BI, FactSet, Bloomberg, Capital IQ, eVestment
- Languages: Fluent in English, Hungarian; limited working proficiency in German
- US and EU citizen