

Nihar Sidhu

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EDUCATION

-
- Cornell Tech** August 2019 – May 2020
MEng. in Computer Science New York, NY
- Relevant Coursework: Deep Learning | Natural Language Processing | Augmented & Virtual Reality | Computer Vision
- Cornell University - College of Engineering** August 2015 – May 2019
BSc. in Computer Science | Minors in Business & Operations Research Ithaca, NY
- Relevant Coursework: Machine Learning (Supervised & Unsupervised) | Algorithms | Databases | Object Oriented Programming & Data Structures | Finance | Technology & Entrepreneurial Strategy

WORK EXPERIENCE

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- Citigroup** March 2025 – Present
Markets Innovation & Investments Product Developer - Vice President New York, NY
- Working with Mortgage team stakeholders to design, build, and deploy prepayment prediction machine learning models using TensorFlow
 - Leading development of improved Foreign Exchange Options backtester and partnering with traders, quants, and technology teams to incorporate business requirements into backtester
 - Developing AI agent to automate manual desk requests and data querying
- Citigroup** October 2021 – February 2025
Equities Electronic Execution Desk Quant - Assistant Vice President New York, NY
- Worked with clients to understand their trading requirements in the US electronic equity market, and developed customized electronic trading strategies
 - Partnered with quant and technology teams to lead development of new platform and algo features, manage internal tools, and debug algo strategies and production issues
 - Conducted quantitative transaction cost analysis of trading to improve algo performance, and presented algo recommendations to clients
 - Automated manual processes and delivered actionable insights to traders and sales teams
 - Published research commentary on US equity market microstructure for clients
- Citigroup** September 2020 – October 2021
Fixed Income Beta Quants - Markets and Securities Quant Program Analyst New York, NY
- Worked on intraday net asset value pricer for secondary ETF market making, and basket generation tools for ETF creation and redemption
 - Led the changes of tactical iNAV pricer, and worked across trading, quant, and technology teams
- Citigroup** June 2019 – August 2019
Commercial Mortgage Backed Securities Research - Markets & Securities Quant Intern New York, NY
- Lead in developing a CMBX primer using Bloomberg, Trepp databases
 - Examined fundamentals of CMBX and researched risk exposure of underlying CMBS deals

OTHER EXPERIENCES

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- Citi RISE** June 2022 – June 2025
- Member of Citi's Women in Markets Program, and help lead and organize events for incoming analysts
- Citi Early ID Program Mentor** February 2021 – August 2022
- Mentored underrepresented students one on one about various subjects such as markets knowledge, interview best practices, technical skills

ADDITIONAL SKILLS

Skills: Python | TensorFlow / PyTorch | React | KDB | SQL | Git | Microsoft Office Suite
Languages: English | Punjabi | French
Interests: Baking | Cooking | Swimming | Jewelry Designing