

James T. Glazar

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Education

University of Pennsylvania, Philadelphia, PA

Ph.D., Materials Science and Engineering, GPA: 3.59

August 2019 – August 2024

Funding Award: National Defense Science and Engineering Graduate Fellowship (\$300,000 / 3 years)

Stony Brook University, Stony Brook, NY

August 2015 – May 2019

B.S., Honors College, Physics and Applied Mathematics & Statistics, GPA: 3.99

Professional Experience

Head of LLM Quantitative Strategy Team, Trexquant Investment LP, Stamford, CT

December 2024 – Present

- Leading team of 4 quantitative researchers to develop an end-to-end AI research pipeline. Collaborating with infrastructure, data science, and senior management teams to set timelines and communicate value to investors. Teaching users how to effectively leverage LLM research tools through seminars and one-on-one discussions.
- Managing a team of 10 researchers working on 4 LLM projects, including earnings call sentiment evaluation, news analysis, data documentation cleanup, and AI research automation. Recruiting new researchers for the LLM team and other groups.
- Creating final research project ideas involving LLM applications to quant finance for class of 50 graduate students at CMU.

Alpha Researcher, Trexquant Investment LP, Stamford, CT

August 2024 – December 2024

- Wrote Python and Javascript code to establish sandbox research environment for AI research bot. Engineered LLM prompts for automated paper summarization, data discovery, and code generation. Discovered 6 tradeable signals with automated tool.
- Evaluated sentiment for thousands of earnings call transcripts using LLMs, beating baseline methods' Sharpe ratio by 20%.

PhD Candidate, University of Pennsylvania, Philadelphia, PA

June 2019 – August 2024

- **Dissertation:** Developed physics-based statistical simulations to study whole-genome human DNA organization, fitted on diverse experimental datasets from collaborators at Penn Medicine. Studied spatial genome evolution during differentiation. Presented results at academic and government research conferences and in journal publications.

PCI Tech Transfer Fellow, University of Pennsylvania, Philadelphia, PA

May 2021 – May 2022

- Efficiently parsed 3000+ publications and patents in online databases to prepare 13 Invention Evaluation and Marketing Assessment reports on prior art in medicine, materials engineering, and machine learning.

Teaching, Leadership, and Other Experience

Vice President of Investment Research, Penn Biotech Group, Philadelphia, PA

June 2023 – May 2024

- Organized Penn Biotech Group's Investment Research series, preparing finance lessons and connecting over 100 Penn students with industry professionals and Wharton professors to create biotech product pricing models for a final competition.

DataCrunch and ADIALab Quant Competitions Participant, CrunchDAO, Virtual

June 2023 – May 2024

- Developed time-series models to predict 4 responses from 615 anonymized variables over 15 timesteps, contributing alphas to a crowdsourced long-short hedge fund. Achieved Spearman correlation of 4.7% to place 32/4393 (top 0.8%) in the world.

International Quant Competition Participant, WorldQuant Brain, Virtual

March 2023 – June 2023

- Developed 28 alpha signals using price, volume, fundamental, and sentiment data, with an average Sharpe ratio of 1.77. Placed 20/1,191 (top 1.7%) in the USA for the first round and 12/100 in the USA for the second round.

Teaching Assistant, University of Pennsylvania, Philadelphia, PA

July 2020 – August 2020

- Taught 15 graduate students the theory and practice of statistical physics, Monte Carlo methods, and molecular dynamics simulations during weekly recitations, with tailored weekly one-on-one instruction for 4 students to troubleshoot programs

Science Outreach Volunteer, University of Pennsylvania, Philadelphia, PA

September 2019 – March 2020

- Created mathematical visualizations in Mathematica to assist instruction weekly at 2 historically underserved high schools in West Philadelphia, explaining problem setups and patterns in linear algebra and calculus

President and Founder, NYC It All, Stony Brook University

November 2015 – May 2019

- Planned, marketed, organized, and led trips to New York City involving up to 100+ students in collaboration with Stony Brook University, the Long Island Rail Road, and organizations in New York City
- Delegated outreach, design, and financial tasks to appropriate executive board members and created clear timelines

Skills

Programming languages: Python (pandas, numpy, scikit-learn, django), Javascript (React), C++, Mathematica, MATLAB, bash

Computational tools: Unix, git, vi, gprof, SLURM job scheduling, MPI distributed memory parallelization, Microsoft Excel