KYLE CALDER

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EDUCATION

Harvard University **Cambridge, MA**
Master of Science in Data Science *Expected May 2027*

Relevant Coursework: Advanced Data Science, Natural Language Processing (*Massachusetts Institute of Technology*), Financial Engineering (*MIT*), Inference in Statistics and Machine Learning (*MIT*), Probability, Linear Models

Ongoing Research:

Research assistant in lab of Professors Jeremy Stein, Gita Gopinath, and Wenxin Du.

Researching blockchain capital flows and counterparty risks using on-chain analytics and graph-based methods.

Relevant Projects:

Modeled UST yield curve using Vasicek term-structure model; calibrated via nonlinear least-squares optimization.

Developed dynamic programming algorithm to compute optimal option hedging strategy with state-dependent rebalancing.

Middlebury College **Middlebury, VT**
Bachelor of Arts in Economics; Minors in Computer Science and Political Science *Class of 2019*

Relevant Coursework: Machine Learning, Investment Management, International Finance, Game Theory, Data Structures
Rugby Club, Student Investment Committee (VP, Healthcare Group), Cum Laude

EXPERIENCE

Fidelity Investments **Boston, MA**
Incoming Quantitative Research Intern, Fixed Income and High-Income Group *June – August 2026*

Incoming quantitative research intern for Summer 2026. On Fixed Income and High-Income desks.

Charles River Associates International Inc. (NASDAQ: CRAI) **Boston, MA**
Financial Markets Practice, Consulting Associate *August 2019 – May 2025*

Quantitative modeler and economist with 5+ years of experience applying **Python** to financial markets research and analysis. Supervised teams of 2-5 during 25+ client engagements in market analytics and econometrics (up to $5 million revenue / project).

Experienced in analyzing diverse datasets, including market, fundamental, transactional, sales, accounting, and visual data.

Designed and implemented robust machine learning models and economic frameworks in collaboration with industry experts and clients. Wrote portions of 20+ expert reports and publications on economics and statistics topics.

Selected Research & Projects:

- Analyzed 1.5TB of tick-level commodity futures data to detect order book manipulation (**NumPy, Pandas**).
- Developed Markov Regime Switching models with penalties to promote regime stability in time-series data (**TensorFlow**). Part of research into reliability of machine learning techniques for event studies (*Bias in Securities Litigation Event Studies, Co-author, Journal of Forensic Economics, 2026)*.
- Counseled on interest rate swap pricing, market dynamics, and trading protocols, summarizing this research in expert report.
- Engineered cryptocurrency data pipelines utilizing blockchain and exchange data APIs. Led to case mandates with $250,000+ in revenue within 6 months of deployment.
- Collaborated to design expected value framework analyzing investment allocations as centerpiece of expert report.
- Visualized market activity through order book heatmaps and trading screen video recreations (**OpenCV2**).

Leadership:

- Directed global new-hire training in Excel and spoke on employee success panels annually for 50-100 participants.
- Attended senior management training as the most junior participant invited across firm globally.
- Conducted final-round interviews for Financial Markets practice.
- Mentored school children in reading and led recruiting efforts for the Read-to-a-Child program at CRA.