

AGRA EMIR OLMEZ

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EDUCATION

COLUMBIA BUSINESS SCHOOL

MS, Financial Economics, May 2028

GMAT: 735 (Quant: 100th percentile)

New York, NY

2026-2028

Related Coursework: Computing for Finance; Econometrics and Statistical Inference II; Capital Markets & Investments; Financial Econometrics (Time Series and Panel Data); Microstructure Theory; Big Data in Finance; Empirical Asset Pricing

BOCCONI UNIVERSITY

BSc, Economics, Management and Computer Science, 2026

Milan, Italy

2023-2026

Relevant Coursework: Econometrics; Advanced Mathematics and Statistics; Machine Learning; Computer Programming; Big Data and Databases; Equity Portfolio Management; Financial Modelling

Honors: Merit Scholarship

Leadership: Co-Founder, Bocconi Students Emerging Markets Club; Bloomberg Trading Challenge Team Lead

EXPERIENCE

TURK TELEKOM

Istanbul, Turkey

Data Analytics Intern

Summer 2025

- Built Python web-scraping pipelines that supplied more than 1 million alternative-data observations weekly for internal analytics, expanding inputs beyond standard company sources.
- Engineered and launched RocketAI, improving customer-query accuracy by approximately 20%.
- Converted recurring data requests into automated generative-AI and LLM workflows, shortening analysis and reporting cycles.

ALBARAKA

Istanbul, Turkey

Venture Capital Intern

Summer 2025

- Screened 10 early-stage technology companies through business-model research, DCF, comparable-company, and benchmark analyses, informing investment decisions exceeding \$100K.
- Advanced the pilot launch of Toptan, an SME digital-wholesale platform, helping secure 50 SME partners.
- Prepared startup assessments covering business models, value propositions, competitive positioning, and key risks.

CROPTO

Istanbul, Turkey

Quantitative Research Intern

Summer 2024

- Built Python trading and risk models for agricultural commodity-backed RWA tokens, reducing maximum drawdown by 17% versus passive benchmarks in backtests.
- Automated commodity and cryptocurrency data pipelines, tripling market coverage.
- Produced commodity and digital-asset research reports whose directional forecasts achieved a 65% hit rate.

PROJECTS & RESEARCH

- **Machine Learning-Based Long/Short Equity Strategy** ([GitHub](#)): Built a point-in-time U.S. equity selection and long/short portfolio pipeline using approximately 100GB of WRDS, LSEG, and SEC data; combined XGBoost and neural-network models for stock ranking, portfolio optimization, and risk management with leakage-controlled testing and transaction costs, achieving 34.5% net CAGR and a 2.11 Sharpe versus SPY's 21.3% and Nasdaq-100's 23.3% (January 2024-August 2025).
- **SPY Machine Learning Strategy and Backtesting Research** ([GitHub](#), [SSRN Paper](#)): Built a LightGBM SPY/cash strategy from 17 macroeconomic and technical signals, investing in SPY above a 40% predicted probability of a 30-day gain and otherwise holding cash; 2023-June 2025 walk-forward and bootstrap tests produced 24.6% annualized pre-cost return, a 2.17 Sharpe ratio, and 11.4% volatility versus SPY's 23.4%, 1.45, and 16.2%.
- **Sector ETF Momentum Strategy** ([GitHub](#)): Ranked 11 S&P 500 sector ETFs on three-month returns, equal-weighted the top three for one month, and rebalanced monthly; reduced maximum drawdown to 18.3% from SPY's 23.9% and beta to 0.81, with 13.5% annualized return.
- **Breast Cancer Genomics Research:** Applied Random Forest, XGBoost, and LightGBM to predict Oncotype risk scores from genomic data, achieving 0.87 AUC and validating the models with SHAP and LIME.

ADDITIONAL INFORMATION

Technical Skills: Python (pandas, NumPy, scikit-learn, XGBoost, LightGBM, PyTorch, statsmodels, CVXPY); SQL; R; Git; Excel

Languages: Turkish (native); French (B2); Italian (B1)

Interests: Playing soccer for 15 years, Music production in Logic Pro, Not-so-good tennis player, Chess enthusiast