

Ciaran Gaffney

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EDUCATION

University of Edinburgh

BSc (Hons) Mathematics

Edinburgh, UK

Expected 2030

- Modules: Introduction to Linear Algebra (76%, First), Introduction to Data Science (69%)

PROJECTS

Black–Scholes Model Diagnostics on SPX Options | *Python, NumPy, pandas*

Aug 2026 – Present

- Built a vectorised Black–Scholes pricing and Greeks pipeline, applied to European-style SPX option quotes sourced from Databento
- Comparing model prices with market mid-prices in high-volatility (Oct 2022) and calm (Dec 2023) regimes, selected by VIX percentile, to measure where the constant-volatility assumption breaks down

GARCH Volatility Modelling | *R*

University coursework

- Fitted GARCH models in R to financial return data to capture volatility clustering, as part of Introduction to Data Science

EXPERIENCE

Store Colleague

Tesco

Sep 2024 – Present

Edinburgh, UK

- Trained around 15 new starters in store procedures and customer service standards
- Cross-trained in all store routines, providing flexible cover across departments in a high-volume store

ACTIVITIES

Edinburgh University Trading & Investment Club, Quant Division (Sep 2026 – Present): Selected member; studying derivatives pricing and buy-side research methods

Quant Society (Sep 2026 – Present): Workshops on machine learning and efficient code for quantitative research

TECHNICAL SKILLS

Languages: Python, R

Libraries: NumPy, pandas, SciPy, Matplotlib

Tools: Git, VS Code, Databento