

`self.name = 'Sydney Hillen'`

Data-driven risk professional with experience in Python, F#, R, SQL, Oracle Databases and expertise in developing advanced credit risk models. Motivated to explore the constantly evolving universe of tech-tools and eager to join a team of critical thinkers, who are equally passionate.



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#work experience

Senior Quantitative Analyst

since 02/23

Credit Suisse AG, Zurich (Quantitative Analysis & Technology - QAT)

- development and implementation of processes for the monitoring and backtesting of credit risk models using **R** and **Python**
- report automation for senior management and FINMA using **Angular** and **Python**

Senior Model Developer

08/20-02/23

Credit Suisse AG, Zurich (Quantitative Analysis & Technology - QAT)

- development of credit risk models using advanced statistical methods, including machine learning models in **R**
- application of standards for code versioning and documentation, as well as issue management using **git** and **Odyssey Bitbucket**
- project plan and workflow management using **Jira** and **Kanban**
- development of a model prototype using **F#** and **Angular** as a proof of concept to move from a waterfall delivery model to a continuous integration and continuous delivery (**CI/CD**) practice
- automation of the economic downturn analysis for internal-rating-based (IRB) modelling using **R Markdown**, including:
 - collection, processing and aggregation of macroeconomic data from external sources using **R** and **PL/SQL**
 - application of regulatory standards for the estimation of economic downturns on portfolio-level

Line Management - Regulatory Reporting (IB)

10/19-08/20

Credit Suisse AG, Zurich (Basel Measurement & Reporting - BMR)

- improvement of data quality for Basel III regulatory reporting purposes, by supporting the implementation and testing of change requests from the business side
- reduction of dependencies from multiple web-based BI tools with limited third-party application compatibility and shifting the team's data sourcing towards **SQL**- and **Python**-based queries
- review of Compliance- and MIS reports for credit risk- and balance sheet figures for the Swiss Investment Banking business

Regulatory Reporting (PB)

01/17-10/19

Credit Suisse AG, Zurich (Basel Measurement and Reporting - BMR)

- preparation and presentation of main drivers for credit risk movements to the CFO of Credit Suisse (Switzerland) Ltd.
- performance of test cases and validations for the decommissioning and replacement of legacy applications
- participation in the working group targeting shorter reporting cycles as the SME for data flows within PB-related regulatory reporting processes

#relevant skills

Python • SQL • git • R • JSON • Markdown • VBA

proficient

JavaScript • HTML • CSS • Angular • C# • F# • SAS

advanced

Java • Docker • Tableau • Azure • PowerShell • Maven

basic

#projects

CS Finance Innovation Circle (2018 - 2020)

Representative of Swiss department in global working group bringing rather legacy-focussing areas closer to BI tools and process automation techniques.

CS Valuation in Resolution Data Sourcing (2019)

Proof of Concept for the implementation of big data tools (Hadoop) to prepare for shorter reporting cycles and daily batch runs.

CS BMR Innovation Circle (2018)

Co-Project lead for Python- & R-based process automation.

#certificates



#student employments

Asset Liability Management

01/15-03/15

Sparkasse KölnBonn, Cologne

- support of financial engineers, primarily responsible for the management of interest rate risks and asset-/ liability mismatches
- assistance during the collaboration with BlackRock for the preparation of the bank's role as a custodian for umbrella funds

Controlling

02/14-08/14

Bosch Rexroth AG, Witten

- development and improvement of budget planning processes and standardized management control systems

Consulting

01/11-02/11

amx consulting, Hagen

- research and analyses on candidate profiles for management positions in the fields of search engine optimization and online media

#education

Master of Science (Applied Computer Science)

since 2022

FernUniversität Hagen (Remote University)

- architecture and implementation of databases
- parallel programming
- data engineering for data science

Master of Science (Finance)

09/14-12/16

International School of Management Dortmund

Excellent with 1.39

- portfolio modelling (C# based)
- asset management

Semester abroad

09/15-12/15

Oxford Brookes University, Oxford

Excellent with 1.0

Bachelor of Arts (International Management)

09/10-08/14

International School of Management Dortmund

Good with 2.1

- project management
- finance

Semester abroad

01/12-04/12

European Business School, Dublin

Excellent with 1.0

#language skills

German

native

English

fluent

Spanish

moderate

#interests

- expanding my coding skills
- physical cosmology
- astronomy
- my dog
- hiking
- basketball
- shooting range

#references

Dorothee Bill

Head of IRB Swiss Bank
Former manager (QAT)
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Global Head of Core Credit
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