

Evan Hofmeister

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Highly motivated data scientist looking for opportunities to expand modeling and machine learning skills within a team-based setting

SKILLS

Statistics and machine learning:

- Time series models (GLM, ARIMA): business forecasting, economic stress testing
- Classification and Survival models (logistic regression, Cox regression): product recommendation, customer default prediction, customer behavior prediction

Data visualization and analysis:

- Visualization using Python (Matplotlib, Seaborn, Plotly) and R (Shiny, ggplot2), Tableau
- Data wrangling and reporting with Python (Pandas, Numpy, Scipy, Scikit-learn)

Languages and tools: Python, R, SQL, Git, Tableau

PROFESSIONAL EXPERIENCE

CIT Bank, Los Angeles, CA (*Acquired by First Citizens Bank in Jan 2022*)

Jan 2019 – Present

Quantitative Model Analyst, AVP

- Develop and own predictive models to forecast the Bank's liquidity risk. Major model improvements resulted in 10% reduction in Bank's cost of funds
- Manage end-to-end development of models and algorithms aimed at forecasting \$100B deposit portfolios' behavior informing Bank's financial risk strategy (attrition, growth, product switching, interest rate risk)
- Design metrics, data pipelines, and dynamic dashboards for loan and deposit portfolios' behavior, position, and risk profile to support informed decision making by senior leadership
- Develop automation of model data ETL process including data gathering, cleaning and wrangling, and maintenance of databases reducing model risks and production timelines
- Support strategic creation of data lakes, warehouses, and data pipelines following merging of financial institutions
- Write technical and non-technical documentation; effectively explain methods and results to model risk management, senior management, and regulators
- Create ad hoc analyses, including applications in machine learning, statistical and econometric modeling (clustering, classification, optimization)

U.S. Bank, Minneapolis, MN

Jun 2018 – Aug 2018

Graduate Intern, Quantitative Model Development

- Supported development of time series forecasting models used for economic stress testing for Wholesale Commercial Real Estate (CRE) and Commercial and Industrial (C&I) Portfolios (SQL, SAS, and Python)
- Created statistical models to formally address risks raised by internal validation group (survival analysis, vintage analysis)
- Designed study to test and validate complex internal model rating system and successfully brought through model validation review

State of Wisconsin Investment Board, Madison, WI

Oct 2016 – Jul 2017

Analyst, Investment Operations

- Managed trading and operations systems for equity, fixed income, mutual fund, over-the-counter, and derivative securities to support trading desks, portfolio managers, and fund analysts
- Modeled trends in stock/capital markets, financial instruments, and corporate actions (Bloomberg Terminal/API, SQL)

Wisconsin State Controller's Office, Madison, WI

Jun 2016 – Oct 2016

Analyst, Treasury Services Department

- Designed, managed, and fine-tuned secure electronic payment systems for multiple state agencies (Java)
- Simplified financial data management through creation and maintenance of large-scale relational databases and data warehouses (SQL, VBA)

EDUCATION

University of Washington, Seattle, WA

Master of Science in Computational Finance and Risk Management

Dec 2018

University of Wisconsin, Madison, WI

Bachelor of Science in Economics – Mathematical Emphasis

May 2016