Name: Alex Quant

Title: Junior Quantitative Analyst

Summary Detail-oriented Quantitative Analyst with a Master's degree in Statistics and 1 year of experience in Model Risk Management. Deep understanding of statistical and econometric models including linear regression, logistics, and time series analysis. Proven ability to conduct independent model validation and write high-quality technical reports. Proficient in Python and R with prior exposure to regulatory stress testing (CCAR) and mortgage risk models.

Education

- **Master of Science in Statistics** | University of Chicago (Graduated: May 2024)
- **Bachelor of Science in Mathematics** | University of Michigan

Experience Quantitative Risk Intern | Global Financial Bank | *June 2023 – Present*

- Assisted the MRGR team in independent model validation for mortgage and CRE risk models.
- Utilized Python and R to validate linear and logistic regression models, ensuring they were fit for purpose within the business context.
- Conducted sensitivity analysis on large data sets to identify model limitations and mitigate Model Risk.
- Drafted technical validation reports and communicated findings to the model governance committee.
- Supported the team during CCAR regulatory stress testing cycles, ensuring data integrity and model performance.

Academic Projects Time Series Forecasting Model | *Jan 2023 – May 2023*

- Built a forecasting model using ARIMA and GARCH in R to predict financial market volatility.
- Documented model assumptions and limitations to ensure appropriate usage.

Skills

- **Modeling:** Linear/Logistic Regression, Time Series Analysis, Stress Testing (CCAR/ICAAP), Econometrics.
- **Programming:** Python (Pandas, NumPy), R, SQL.
- **Soft Skills:** Technical Writing, Verbal Communication, Cross-functional Collaboration.