Grant Holtes

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www.grantholtes.com

EXPERIENCE

JANA Investments, Melbourne — *Quantitative Developer*

SEPTEMBER 2023 - PRESENT

Responsible for the design, development and operation of the financial models used to advise our clients, with $1.3T of assets under advice.

- Developed models for fixed income, equities, private equity asset classes, developing bespoke models and iterating on JANA's capital market assumptions
- Experience in Monte Carlo model development.
- Models developed in Python and deployed to AWS

Deloitte Consulting, Melbourne — *Senior Consultant*

MARCH 2019 - SEPTEMBER 2023

Held roles as a software engineer and data scientist for Deloitte's Digital Twin solution and as a computer vision engineer, technology strategy consultant and project manager on various client engagements.

- Managed small software engineering teams of to implement digital twin and machine learning solutions
- Data science advisory and implementation, including the development of a computer vision solution to analyse thousands of live CCTV feeds in a fog architecture
- Data analysis for financial, resource and workload planning, including advising payments of A$100M+ and A$10M+ in resourcing on a telecommunications construction project
- Extensive experience in project management, stakeholder management and executive presentations.

CreativeHub.io, London — *R&D ML Engineer*

JANUARY 2021 - MAY 2021

Contract role for creativehub.io. Developed a novel unsupervised computer vision model to quantify image style and allow users to search by image, with the aim of matching artists and marketing professionals.

- Developed machine learning models in Tensorflow and built API interfaces with Python

Queens College, Melbourne — *Academic Tutor*

MARCH 2017 - JUNE 2020

Taught undergraduate economics and econometrics students with a 99% pass rate.

Viburnum Funds, Perth — *Intern*

NOVEMBER 2017 - DECEMBER 2017

Viburnum Funds is an Australian private equity and strategic equities fund based in Perth.

SKILLS

Asset class and portfolio modelling

Machine Learning and Computer Vision

Backend Software Development

Stakeholder Management

Project Management

AWARDS

Faculty of Business and Economics Medal (2018) for achieving the highest GPA average at graduation in the faculty

Faculty of Business and Economics Dean's List (2016, 2017, 2018)

Duke of Edinburgh Award Gold

WORK RIGHTS

Australia

New Zealand

EU

SOFTWARE SKILLS

Python

Go

TensorFlow

Basic Networking

Docker

Basic Kubernetes

AWS development

Distributed systems

API development – GQL, REST and gRPC

EDUCATION

University of Melbourne, Melbourne — *Graduate Diploma of Computer Science*

MARCH 2021 - JUNE 2023

The Graduate Diploma covers the equivalent of a major in Computer Science. This is a two year part time course. First class honours.

University of Melbourne, Melbourne — *Bachelor of Commerce*

MARCH 2016 - NOVEMBER 2018

Major in Finance and Economics, with additional studies in the fields of structural engineering and applied statistics. First class honours.

VOLUNTEER ACTIVITIES

The Wyvern Society, Melbourne — *Treasurer*

MAY 2019 - FEB 2023

Acting treasurer for The Wyvern Society, the alumni society for Queens College.

Big Brothers Big Sisters, Melbourne — *Volunteer*

AUG 2020 - DEC 2020

BBBS is a volunteer youth mentoring service, aiming to provide positive role models to young people

Look and Learn, London / Melbourne — *Data Scientist*

MAY 2019 - FEB 2023

Look and Learn is a large collection of historical imagery and illustration. I lead a proof of concept project to develop a search engine that captures art style

SIDE PROJECTS

Various Theoretical Finance Papers

Investigations into returns covariance and volatility estimation, yield curve decomposition, hedging and other topics.

Spotify Playlist Optimisation

Reorder your spotify playlists to reduce jarring transitions between songs. Access at: www.grantholtes.com/smartshuffle

For a full list of side projects please see www.grantholtes.com