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# JOE WILLIAMSON

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## EXPERIENCE

**MODEL OWNER/CREDIT RISK ANALYTICS**, BARCLAYS OCT 21 TO PRESENT  
Model owner of the Capital models (PD, EAD and LGD) and analogue Economic Capital (EC) models. Role involves working on the development of the IRB Repair Models to be compliant with the latest regulatory frameworks, conducting large scale analysis on the portfolio book to analyse model performance/customer behaviour and trends, building dashboards (using Python/Dash) to automate workflows, building emulator models for our PD models for streamlining purposes and conducting UAT testing on the new UK Cards product architecture.

**RISK GRADUATE PROGRAMME**, BARCLAYS AUG 19 TO OCT 21

**ROTATION 1 - BARCLAYS BUSINESS SUPPORT** AUG 19 TO JUN 20  
Role involved assisting customers who were experiencing financial distress and mitigating the risk held by the bank. Covered a portfolio of 20 cases with a value in excess of £3 million.

**ROTATION 2 - FINANCE IVU (MODEL VALIDATION)** JUN 20 TO JAN 21  
Was given sizeable responsibility around model validations - involved conducting periodic validations of financial models (i.e. P&L forecasting) which involved ensuring the model was fit for purpose, statistically sound and in some cases building challenger models.

**ROTATION 3 - CREDIT RISK MEASUREMENT** JAN 21 TO OCT 21  
Third and final rotation spent working on the UK Cards portfolio for the Unsecured Credit Risk Measurement team. Role primarily involves working on BAU processes and developing methods to help streamline/automate them, utilising my analytical skills to decipher month-on-month movements and presenting our findings to senior stakeholders.

**STAFF AUDITOR**, PRGX JULY 17 TO AUG 18  
My placement year was spent at PRGX where I worked as a staff auditor for the Sainsbury's account. My role entailed conducting a full-scope supplier audit to ensure all financial commitments had been executed accordingly, and then assisting in the monthly reports highlighting potential areas of improvement.

## EDUCATION

**BSc (HONS) IN MATHEMATICS**, UNIVERSITY OF BATH SEP 15 TO JUN 19  
With year long work placement. Awarded first-class honours.

**A-LEVELS**, SEEVIC COLLEGE SEP 13 TO JUN 15  
Grades A\*/A\*/A in Maths, Further Maths and Physics.

**GCSES**, WOODLANDS SECONDARY SCHOOL SEP 08 TO JUN 13  
8 A\*-A with A\* in Maths and the Sciences.

## SKILLS

**PROGRAMMING:** PYTHON, SQL

**QUALIFICATIONS:** CFA (LEVEL 1 PASSED), SITTING THE ARPM QUANT MARATHON COURSE

**OTHER:** DAGSTER, LATEX

## PROJECTS

**TWITTER BOT - FOOTBALL MATCH REPORTING**

Fully automated Twitter Football Analytics match report bot - [https://twitter.com/JoeW\\_\\_32\\_\\_Bot](https://twitter.com/JoeW__32__Bot). Pipelining performed with Dagster - scrapes relevant information and yields match stats and visualisations for each PL game.

**FOOTBALL ANALYTICS**

A collection of Python projects focusing on the analysis and visualisation of football data from public-domain match event datasets. More information found on Github link at the top.