JOE WILLIAMSON

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EXPERIENCE

MODEL OWNER/CREDIT RISK ANALYTICS, BARCLAYS   OCT 21 TO PRESENT

Model owner of the Unsecured Capital models (PD, EAD and LGD) and analogue Economic Capital (EC) models. Role involves conducting large scale analysis on the portfolio book to analyse model performance/customer behaviour and trends, building dashboards (using Python/Dash) to automate workflows, assisting on the development of the IRB Repair Models, building emulator models for our PD models for streamlining purposes and conducting UAT testing for 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. 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.