JOHN KING

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617-909-8404 | Scituate, MA

Professional Summary:

Systematic equity researcher and portfolio manager with 10+ years' experience in quantitative research, risk modeling, alpha factor analysis, and portfolio optimization. Skilled in Python-based backtesting, statistical modeling, and data engineering for large-scale systematic equity strategies. Deep knowledge of factor models, risk premia, portfolio construction, and multi-prime long/short portfolio management. Seeking to contribute to a collaborative investment team with a focus on alpha generation and systematic strategy research.

Technical Skills:

- **Programming & Data**: Python (Pandas, NumPy, Scikit-learn), R, SQL (T-SQL, MySQL, Snowflake), C#, MongoDB, Redis
- **Quant & Modeling**: Cross-sectional regression, time series analysis, factor models, portfolio optimization (CVXPY, Gurobi), ML techniques (clustering, dimensionality reduction, anomaly detection)
- **Financial Tools**: Axioma, Northfield, Bloomberg (API), Refinitiv QAI, Charles River OMS
- **Data Engineering**: Spark, Dask, SLURM, AWS, ETL pipelines, real-time data ingestion
- **Visualization & Reporting**: Tableau, Matplotlib, Plotly

Experience:

Acadian Asset Management - Equity Alternatives | Boston, MA
VP, Portfolio Manager | 2022 - Present

- Designed and implemented systematic equity long/short strategies leveraging custom factor research and optimization.
- Built proprietary risk models for portfolio construction, stress testing, and risk decomposition.
- Developed Python-based backtesting and portfolio analytics frameworks supporting research and production trading.
- Collaborated with trading and treasury teams to ensure execution efficiency and cost minimization.
- Produced alpha attribution, factor exposures, and risk analytics for multi-prime leveraged portfolios

Acadian Asset Management - Model Integration (Equity Alternatives) | Boston, MA
AVP, Senior Analyst - VP, Senior Analyst - VP, Lead Analyst | 2017 - 2022

- Led development of Python research framework enabling signal research, portfolio analytics, and factor model testing.
- Automated daily risk/position/exposure reporting with real-time integration to Bloomberg and internal trading systems.
- Researched alpha & risk factors, alternative data signals, and short-term trading strategies for systematic portfolios.
- Built and maintained data pipelines and abstraction layers for equity universes, factor data, and portfolio metrics.

Acadian Asset Management - IT / Data Engineering | Boston, MA
Senior Software Engineer - AVP, Manager, Software Engineering | 2012 - 2017

- Led a team of 7 engineers modernizing data pipelines, reporting infrastructure, and analytics platforms for front-office users.
- Integrated semi-structured and real-time data into risk and portfolio management systems.
- Built operational data stores and analytics APIs supporting research and trading teams.

Monster.com | Cambridge, MA
Developer - Senior Data Warehouse Developer - Manager | 2008 - 2012

- Managed global data warehouse team (12 devs) delivering real-time analytics pipelines and data marts for internal analytics
- Designed large-scale transactional data processing pipelines supporting customer-facing analytics

Southworth International | Portland, ME
Systems Technician - Senior Systems Technician - Developer/Administration - Applications Developer II | 2000 - 2008

- Built and maintained ERP integration systems, operational data stores, and custom analytics solutions.

Education:

- **Northeastern University** - Bachelor of Science - BS, Analytics | 2023
- **SMTC** - Associates Degree - AS, Computer Technology | 2000