Experienced Data Scientist / Quantitative Researcher

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**Summary**

* **8+ years** **of experience** as a **Data Scientist** and **Quantitative Researcher**.
* **Ph.D.** with specialization in Finance, Bar Ilan University
* An expert in quantitative and empirical **financial research** using **mathematical models** and **ML** methods.
* Highly skilled in **Python**, **R**, MATLAB, Linux, ML frameworks like **Scikit-learn** and **PyTorch.**
* Proficient in **implementing algorithms** in diverse environments and languages.
* Experience in building **financial research labs**, designing proprietary **market indicators**, and developing **risk management systems**.
* Strong background in **empirical research** and **financial econometrics**; Adept at solving **real-world business problems** using **quantitative** and **computational techniques.**

**Experience**

2023 - Present **Data Scientist**, **Tel-Aviv Stock Exchange - Indices and Trading Division**

* Developing **data-driven frameworks** for thematic indices, aligning asset exposures with trends like **AI**, population growth, and EV.
* Developed and deployed a **model for ranking mutual funds in Israel**, including authoring a white paper and collaborating with **Prof. Eugene Kandel** (Chairman of the Board of the TASE).
* Analyzing performance against benchmarks and identifying operational risks.
* **Developed a methodology** to **evaluate stock** and **bond index performance** using quantitative techniques and analyze asset selection effectiveness based on index updating frequency, weighting strategies, and liquidity constraints.

2017 - 2023 **Chief Science Officer**, **Cuma Financial**

* Established a **financial research laboratory** from the ground up, integrating a robust **technological infrastructure** to support the development of **market-tested trading algorithms** and promote the exchange of theoretical and practical knowledge in quantitative finance.
* Led the design and implementation of **proprietary financial market indicators** to capture trends, assess liquidity conditions, and quantify market risks.
* Developed and deployed an **automated system** for **risk management** and trading strategy selection, leveraging advanced quantitative methods and machine learning frameworks, including **Scikit-learn, XGBoost,** and **PyTorch.**
* Oversaw the **full technical development lifecycle** and **product deployment**, collaborating closely with programmers and DevOps engineers to ensure robust, scalable solutions.
* Prepared and **delivered analytical reports** and **presentations** to current and prospective investors.

2016 - 2019  **Lecturer \ Finance Program Coordinator**, **Netanya Academic College**

2014 - 2016 **Visiting Scholar**, **John Molson School of Business, Concordia University, Canada**

2012 - 2014 **Post-doctoral fellow**, **Université de Paris 1 - La Sorbonne Panthéon, France**

**Education**

**Ph.D. Bar-Ilan** University, School of Business

**M.Sc. Economics** (specialization in Financial Econometrics), Université de Montréal

**B.A. Economics**, Concordia University

**Languages Hebrew** - mother tongue | **English** - fluent | **French** - fluent