Application Developer at PBMRT Team Application Developer at PBMRT Team Application Developer at PBMRT Team - Bank of America Merrill Lynch Jersey City, NJ Work Experience Application Developer at PBMRT Team Bank of America Merrill Lynch - New York, NY October 2015 to Present   Deployed new functionality into prime brokerage and margin risk system used by risk managers in Quartz platform.   Designed and Rebuilt the system by storing the data with DAG(directed acyclic graph) objects in bitemporal database.   Optimized and Decoupled the margin system workflow which engaged with upstream and dependency services.   Integrated risk data from RiskMetrics into margin system by establishing the handshake mechanism with other teams. Quantitative Analyst Intern Renaissance Macro Research - New York, NY July 2015 to October 2015   Wrote the database accessor for a daily report generating system, which queries WRDS database for equity and index data.   Built a SVM model to predict the Sharpe ratios of equities and indices, given the technical indicators like RSI, EMA, MACD etc.   Analyzed the relationship between Google Trend interests of economic words and S&P 500 daily return. Quantitative Developer Intern (Python) Renaissance Macro Research - New York, NY July 2015 to September 2015   FIX Message Analysis. Filtered IOI (Indication of Interest) messages (~17 million entries daily) to obtain filled orders and canceled orders of municipal bonds, based on tags like type, reference ID, time, quantity etc.   Order Matching. Determined order traded price, by matching MSRB data with filled orders in one ECN based on the timing of order report and replaced messages. Classification and Prediction of Intraday October 2014 to October 2014   Used KMeans clustering to classify the patterns of intraday stock price in oil companies and Dow Jones to 50 clusters   Built prediction model of the patterns in short period, long period and in highly-correlated pair companies   Determined the trading signals based on different patterns and tested the performance results Education Master of Science in Financial Engineering New York University - Polytechnic School of Engineering - New York, NY September 2013 to May 2015 Certificate in Big Data Huazhong University of Science and Technology - Wuhan, CN 2013 to 2014 Additional Information SKILLS   Programming Languages: Python (Packages: numpy, pandas and sklearn), C++   Database and System: Bloomberg Professional, Linux System, Sandra, Quartz   Data

Processing: MapReduce, Machine Learning, Amazon Web Services, Hadoop in Hortonworks Math and Tech skills: Pricing Methods, Black Scholes, Monte Carlo Simulation, SVM(Support Vector Machine), K-Means

Name: Kevin Smith

Email: jasonmoore@example.com

Phone: +1-589-699-3124x247