SENIOR PYTHON DEVELOPER SENIOR PYTHON DEVELOPER SENIOR PYTHON DEVELOPER Parkland, FL Authorized to work in the US for any employer Work Experience SENIOR PYTHON DEVELOPER BLOOMBERG November 2017 to November 2018 Built python-based deep learning tool to forecast recessions using Keras and TensorFlow Built python-based gradient boosted tree inflation forecasting model Built python-based hidden markov FX structure model to forecast FX volatility states OCTOBER 2016- SEPTEMBER 2017 SENIOR PYTHON DEVELOPER DEUTSCHE BANK Built python-based performance attribution model using PCA factor analysis for trading desk Built python-based deep learning LSTM model to forecast retail gasoline prices using Keras and TensorFlow DEVELOPER SCOTIABANK July 2015 to September 2016 Led team that built electronic trading platform for all U.S. interest rate swaps Built VBA based PCA/linear algebra interest rate hedging model for U.S. swap curve PORTFOLIO MANAGER GRAHAM CAPITAL MANAGEMENT September 2013 to March 2015 Built python-based macroeconomic forecasting model Built VBA based inflation trading infrastructure for a multi-billion-dollar hedge fund Traded book with notional value of over $250mm PORTFOLIO MANAGER CAPSTONE INVESTMENT ADVISORS September 2009 to May 2013 Built VBA based inflation trading infrastructure for a multi-billion-dollar hedge fund Built VBA based inflation options trading analytics Ran desk of 5 people with a notional book size of over $200mm PORTFOLIO MANAGER ARTESIAN CAPITAL MANAGEMENT March 2006 to April 2009 Responsible for managing and modeling global interest rate, volatility, swap spread and yield curve risk for entire firm Developed new trading strategies using inflation linked products and arbitrage opportunities PORTFOLIO MANAGER NEW CENTURY ADVISORS March 2003 to February 2006 Created all modeling, risk management, and portfolio management systems for a Global Inflation Linked Bond product using Java and VBA Managed all taxable fixed income portfolios for the firm SENIOR JAVA DEVELOPER ACTIVE INDEX ADVISORS March 2002 to March 2003 Developed and maintained a suite of index based separately managed account products for a new money management firm; strategies include customization, tax transitioning, and loss harvesting using Java, XML, and XSLT Wrote the full stack from back end Unix servers to the front-end GUI.

SENIOR JAVA DEVELOPER MPOWER ADVISORS February 2000 to March 2002 Developed all quantitative financial risk modeling in a non-parametric historical re-sampling framework using Java, XML, and XSLT Designed the core portfolio bootstrap simulation system whose features included portfolio VAR measurement, analysis of personal taxes, and Stein-rule shrinkage of mutual fund alphas PORTFOLIO MANAGER SANFORD C. BERNSTEIN AND CO April 1996 to February 2000 Created all analytics, quantitative optimization software, and trading programs for a new short- term bond product "Max-After-Tax Cash" that grew to over $100 million its first year. Built VBA based portfolio dispersion tool Education BA in ECONOMICS THE UNIVERSITY OF MICHIGAN April 1996 Skills AWS (Less than 1 year), CSS (Less than 1 year), Java (6 years), PYTHON (1 year), Unix (1 year), Javascript, Django, Flask Links https://www.linkedin.com/in/jakescb https://thebourn.es Additional Information SKILLS Languages: Python, Java, R, VBA, SQL, HTML, Frameworks: Django, Flask Javascript, CSS Tools: Git, Pycharm, Atom, VS Code, Github Libraries: Scikit-learn, TensorFlow, Keras, Platforms: AWS, Google Compute, Unix, Numpy, Pandas, XGBoost, LightGBM, Microsoft Office matplotlib, seaborn, bokeh, ggplot

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