

WESLEY JANSON

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EDUCATION

University of Chicago-Harris School of Public Policy

June 2023 (*Expected*)

M.S., Computational Analysis and Public Policy

University of Minnesota-Twin Cities

May 2018

B.A., Economics

TECHNICAL SKILLS

Computer Languages

R (*tidyverse*, *nnet*), Python (*numpy*, *pandas*, *sklearn*), Stata, SQL

Software & Tools

L^AT_EX, Git/Github, Microsoft Office Applications, AWS

PROFESSIONAL EXPERIENCE

Securities Quote Xchange (SQX)

May 2022 - Present

Data Science Assistant

- Provide research support for SQX – a financial services firm specializing in alternative trading systems for fixed income securities – using econometric and machine learning modeling to enhance products for clients
- Develop a data-driven approach to grouping peer bonds in SQX’s municipal bond pricing model – used by traders, analysts, and regulators – creating time-consistent groupings, and shortening run-time by 90%
- Implement an internal credit ratings system using a gradient-boosted tree machine learning algorithm, which assigns ratings to approximately 500,000 municipal bonds otherwise unrated by S&P/Moody’s

University of Chicago, Harris School of Public Policy

May 2022 - Present

Technical Assistant, Professor Justin Marlowe

- Overhaul the Harris School’s [Center for Municipal Finance website](#), populating it with information on events, media coverage, relevant research and data
- Install a brand-new “CMF Data Dashboard” which provides users with a range of data visualizations concerning municipal bond trading, pricing, and liquidity measures
- Using a repeat-sales methodology, create a municipal bond index gauging individual city/county/school district financial health and market sentiment, featured in [Bloomberg News](#) and [Crain’s Chicago Business](#)

Federal Reserve Bank of Cleveland

September 2018 - August 2021

Research Analyst

- Advanced the research projects of bank economists’ for public viewing and submission to academic journals by gathering relevant data, performing econometric analysis, and writing up findings
- Enhanced preparation to the monetary policy-making process by supporting bank economists with briefings regarding monetary policy and the bi-quarterly Federal Open Market Committee meetings
- Automated the *Simple Monetary Policy Rules* bank product, eliminating manual data entry and potential user error, ensuring the quarterly updates to the underlying information provided to the public is accurate
- Coauthored 3 short, [policy-relevant articles](#) aimed for public viewing, and 2 academic working papers, one currently under review at an academic journal, one forthcoming for publication

SELECTED PROJECT

“[Out of Bounds: Do SPF Respondents Have Anchored Inflation Expectations?](#)” With Carola Conces Binder and Randal J. Verbrugge. *Journal of Money, Credit and Banking*, (forthcoming).