

WESLEY JANSON

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EDUCATION

University of Chicago-Harris School of Public Policy	June 2023 (<i>Expected</i>)
M.S., Computational Analysis and Public Policy	
University of Minnesota-Twin Cities	May 2018
B.A., Economics	

TECHNICAL SKILLS

Computer Languages	R (<i>tidyverse</i> , <i>nnet</i>), Python (<i>numpy</i> , <i>pandas</i> , <i>sklearn</i>), Stata, SQL
Software & Tools	L ^A T _E X, Git/Github, Microsoft Office Applications, Adobe Acrobat

PROFESSIONAL EXPERIENCE

Securities Quote Xchange (SQX)	May 2022 - Present
<i>Research Analyst</i>	

- 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 random forest machine learning model, 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
<i>Technical Assistant, Professor Justin Marlowe</i>	

- 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
<i>Research Analyst</i>	

- 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*).