WESLEY JANSON

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EDUCATION

University of Chicago-Harris School of Public Policy

June 2023

M.S., Computational Analysis and Public Policy

University of Minnesota-Twin Cities

May 2018

B.A., Economics

TECHNICAL SKILLS

Computer Languages Software & Tools R (tidyverse, nnet), Python (numpy, pandas, sklearn), Stata, SQL LATEX, 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 deploying data mining project management to use econometric and machine learning modeling using R, Python, and SQL to enhance products for clients
- \cdot 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 querying various open-source databases, preparing the data for analysis, performing econometric analysis using R and Stata, 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 by creating data visualizations
- · 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?" (2023, with Carola Conces Binder and Randal J. Verbrugge) Journal of Money, Credit and Banking, 55(2-3), 559-576.