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	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 – 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?"](#) (2023, with Carola Conces Binder and Randal J. Verbrugge) *Journal of Money, Credit and Banking*, 55(2-3), 559-576.