J. GIBRÁN PENICHE



EDUCATION

2014 2020 (ITAM) Instituto Tecnológico Autónomo de México

B.S., Actuarial Sciences

Mexico City, Mexico

Courses included: Bayesian Inference, QRM, Development and Valuation of insurance products and Numerical Methods.

2014 2020 (ITAM) Instituto Tecnológico Autónomo de México

B.S., Financial Direction

Mexico City, Mexico

Courses Included: Portfolio Management, Financial Analysis, Corporate Finance, Fixed Income and Derivative instruments.



EXPERIENCE

09-2020 Present

Model Validation Consultant

Risk Management Direction Description:

Scotiabank

- · Review theoretical foundations for all the models in the inventory except for retail credit risk
- · Reproduce independently model results, corroborate model assumptions with user data and assess model documentation completeness
- · Propose and participate in model robustness enhancement with applicable ML/AI methodology

09-2019 06-2020 Assistant

Actuarial Sciences Department

O ITAM

Alberto Contreras Cristán, PhD Manuel Mendoza Ramírez, PhD.

Description:

- · Bayesian inference for finite populations via semi paremetric
- · Infinite Normal Mixtures with Dirichilet Process prior
- · Code Optimization translating from R to Julia and c++

06-2018 06-2020 Assistant

Accounting Department

Q ITAM

Araceli Elguea Espinosa, PhD

Description:

- · Workshops on sales estimation
- · Applied Linear Regression

02-2020

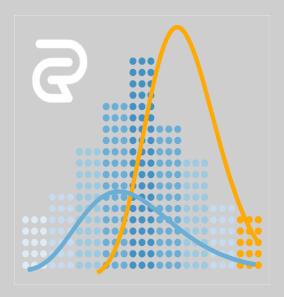
Seminarist

Finantial Direction Representation

O ITAM

05-2020 Description:

> · Workshops in creation of complete data products for finance (Markdown & Shiny) and model calibration



CONTACT INFO

- ☑ jgpeniche@gmail.com
- github.com/jgpeniche
- **(**+52) 55-45-39-63-80

SKILLS

IT:

Microsoft Office R (Shiny, MarkDown)

C++

Julia

Languages:

- Spanish
- English

AREAS OF INTEREST

Asset Managment

Financial Analysis

QRM

Bayesian Inference for financial models (time series, portfolio management, stochastic simulation, forecasting)

Finance from the data science perspective

06-2016 06-2017

Assistant

Social Service Office Gisela Carmona Rodríguez **Q** ITAM

Description:

- · Social service release and exchange courses revalidation procedures
- · Support on the coordination of "Prepa Abierta para adultos" and "PERAJ adopta un amig@" programs

06-2016 06-2019

President & Founder

Salsa con Colmillo Dancing School & Company Description:

Q ITAM

- · Head of a 6-person team
- · Dance classes by levels (groups between 20 and 40 people)
- · Budget Administration, personnel training and event planning
- · Principal responsible of choreographic design



EXTRA CURRICULAR ACTIVITIES

11-2019 04-2020

CFA Challenge

National 1st Place, Regional Finalist

Organizer: CFA Society Mexico

Description: Issue an investment recommendation on a publicly traded firm based on fundamental analysis. Competition consisted on a written report and an oral presentation.

05-2019

Banking the Unbankable, Financial Inclusion Challenge

Participant Organizer: PwC

Description: Create a tuiton loan for Mexican Students. The loan would be collateralized on future income and over a Temporal life insurance policy in order for interest to be affordable.

12-2018

Realized vs. Average Returns on statistical significance of CAPM

Research

Organizer: Atanu Paul

Description: Test statiscal significance of realized versus average returns in portfolios of Mexican publicly traded stocks.

06-2018

Bayesian inference over Mexican TIIE

Research

Organizer: Felix H. A. Matthys

Description: Fitting a Student 's T distribution over changes in levels of Mexican TIIE at different maturities. Degrees of freedom of normalized data were to be found in order to calculate Value at

Risk of a bond portfolio.

02-2018

Ruedafest, Latin-American Casino Championships

Latin-American 2nd Place

Organizer: RuedaFest

Description: 2nd place of Rueda Novel Category with a 20element coreography.