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

09-2019 | 05-2020
Assistant
Actuarial Sciences Department — ITAM
Manuel Mendoza Ramírez, PhD. Alberto Contreras Cristán, PhD

Description:

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

06-2018 | Present
Assistant
Accounting Department — ITAM
Araceli Elguea Espinosa, PhD

Description:

- Workshops on sales estimation
- Applied Linear Regression

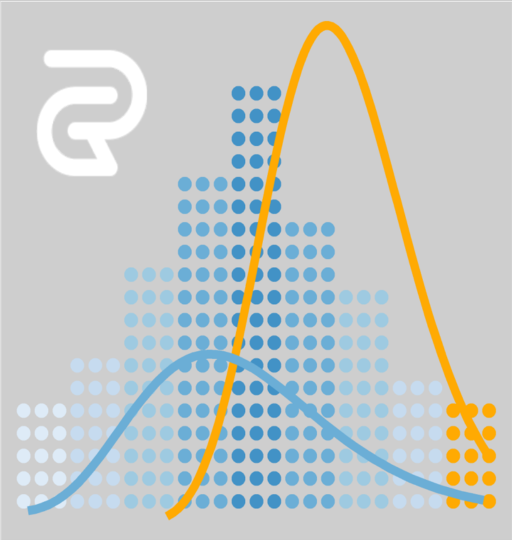
02-2020 | 05-2020
Seminarist
Finantial Direction Representation — ITAM
Description:

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

06-2016 | 06-2017
Assistant
Social Service Office — ITAM
Gisela Carmona Rodríguez

Description:

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



CONTACT INFO

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(+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 | 06-2019

President & Founder
Salsa con Colmillo Dancing School & Company — ITAM
Description:

- 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 20-element coreography.*