

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
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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
|
Present

Assistant
Actuarial Sciences Department 📍 ITAM
Manuel Mendoza Ramírez, PhD. Alberto Contreras Cristán, PhD

Description:

- Bayesian inference for finite populations via semiparametric models
- Infinite Normal Mixtures with Dirichlet Process prior
- Code Optimization translating from R to Julia

06-2018
|
Present

Assistant
Accounting Department 📍 ITAM
Araceli Elguea Espinosa, PhD

Description:

- Workshops on sales estimation
- Applied Linear Regression

02-2020
|
03-2020

Seminarist
Financial Direction Representation 📍 ITAM

Description:

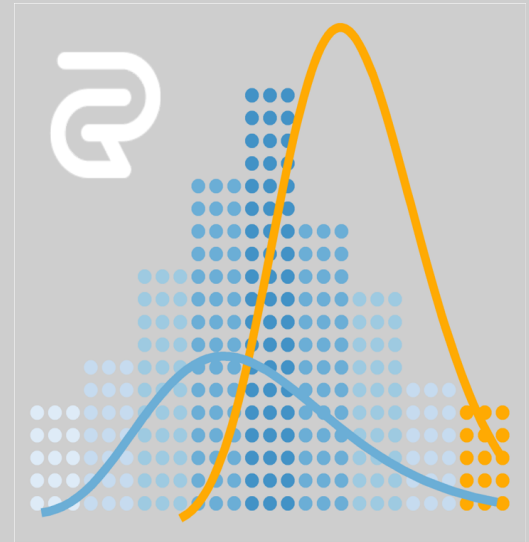
- Workshops in creation of complete data products for finance (Markdown & Shiny) and model calibration

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

✉ jgpeniche@gmail.com

🌐 github.com/jgpeniche

📞 (+52) 55-44-39-63-80

SKILLS

IT:

🖥 Microsoft Office

🖥 R (Shiny, Markdown)

🖥 Julia

Languages:

🌐 Spanish

🌐 English

AREAS OF INTEREST

📊 Asset Management

📊 Financial Analysis

📊 QRM

📊 Bayesian Inference applied to 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 tuition loan for Mexican Students. The loan would be collateralized on future income and over a Temporal life 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 statistical significance of realized versus average returns in portfolios of Mexican publicly traded stocks.

06-2018

Bayesian inference over Mexican TIIIE

Research

Organizer: Felix H. A. Matthys

Description: Fitting a Student's T distribution over changes in levels of Mexican TIIIE 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.