ALEX DAMIANI

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EDUCATION

University of California, Berkeley 03/2016 – 03/2017
Master of Financial Engineering

Florida State University 08/2011 – 12/2015
Dual Bachelor of Science: Computer Science & Finance

SKILLS

Programming		Machine Learning	Packages	Additional
Python	●●●●○	ETL & Web Scraping	pandas, numpy, jupyter	Design Patterns
VBA	●●●○○	Data Visualizations	unittest, pytest	API Development
C++	●●●○○	Regression & Classification	matplotlib, seaborn	OOP, DRY, TDD
SQL	●●○○○	Regularizations	sklearn, statsmodels	
Docker	●●○○○	TensorFlow & NN	beautifulsoup	
Web	●●○○○	Predictive Analysis	aiohttp, async, threading	
Java	●○○○○		logging, json, email, flask	

EXPERIENCE

ABR – New York, NY 04/2017 – Present
Quantitative Developer

- Sole software developer and IT manager for entire firm (7 employees)
- Designed and developed multiple trade execution applications (Python)
  - Systematic strategies | Equity and VIX futures | FIX, SFTP, multithreading, and interactive GUI
- Developed multiple ETL apps using web scraping & multithreading to generate leads for sales team (Python)
- Automated tracking and email reporting for: pnl calculation | sales' performance | funds' performance | investor inflows | updated vendor information | abnormal market conditions (Python & VBA)
- Upgraded entire IT infrastructure: workstations & firewall | email and web hosting | SFTP connections to vendors | Salesforce management | security vulnerability patching

USAA – San Antonio, TX 10/2016 – 01/2017
Intern – Credit Risk (Mortgage)

- Developed a program to predict future mortgage delinquencies using the CoreLogic risk model (SAS)
- Applied econometric analysis to the mortgage portfolio: autocorrelation | seasonality | multicollinearity

J.P. Morgan Chase – New York, NY 06/2015 – 08/2015
Intern – Application Developer (Risk)

- Designed and developed full-scale application to replace legacy department-wide VBA application (Python)
- Lead Python workshops for my coworkers to become autonomous business tool developers

CERTIFICATIONS

CompTIA Network+ 11/2019
Passed CFA Level III 06/2019

RELEVANT PROJECTS

Cross-Border Issuance of Bonds – *BlackRock Industry Project* 06/2016 – 10/2016

- Regression of corp. bond factors driving cross-border issuance (term structure, term/currency spreads)
- ADF test, unit root differencing, and granger causality testing of same variables

Corporate Bond Illiquidity – *UC Berkeley Industry Project* 02/2016 – 03/2016

- Calculated Pastor Stambaugh liquidity measure to price corp. bonds in Fama-French 6-factor model
- Found Fama-French liquidity factor beta is not significant, implying liquidity not accurately priced

PERSONAL INTERESTS

Saxophone | Weightlifting | Volunteer tutor for math at City Tech college