

EDUCATION

- University of California, Berkeley - Haas School of Business** 03/2016 - 03/2017
Master of Financial Engineering
- Florida State University, Tallahassee, FL** 08/2011 – 12/2015
Bachelor of Science in Computer Science
Bachelor of Science in Finance
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SKILLS

Programming: Proficient: Python, VBA | Experienced: C++, C, Java, SAS, SQL, Android, and Web
Machine Learning: Intermediate: Optimization, Classification, Regression, and Parameterization
Frameworks: Java Spring, Django, and Flask

EXPERIENCE

- ABR, New York, NY** 04/2017 – Present
Quantitative Developer
- Sole IT personnel managing all IT infrastructure and software development for entire firm (7 employees)
 - Designed and developed multiple order execution applications for systematic strategies using equity and VIX futures utilizing FIX, SFTP, multithreading, and interactive GUIs (Python)
 - Developed multiple automated file-processing tools and stored procedures to track investor inflows, performance of funds, and send email alerts when conditions triggered (Python & VBA)
 - Developed ETL applications to scrape, parse, and upload prospective client data from various web sources to help sales team in targeted lead generation (Python)
 - Developed visualized tool with metrics and cumulative performance chart (firm's website) to compare performance of customizable weightings of firm's strategies vs. core 60-40 portfolio (JS & Google Charts)
- USAA, San Antonio, TX** 10/2016 – 01/2017
Credit Risk Modeling Intern (Mortgage)
- Used CoreLogic's risk model to segment the firm's mortgage portfolio to project future delinquencies
 - Performed weekly ad-hoc analyses with roll-rate matrices, seasonal adjustments, and data-validation (SAS)
- J.P. Morgan Chase, New York, NY** 06/2015 – 08/2015
Application Developer Intern (Risk and Regulation)
- 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
- J.P. Morgan Chase, Tampa, FL** 06/2014 – 08/2014
Application Developer Intern (Global Technology)
- Project manager of a five-person team to recreate department-wide SharePoint site
 - Expanded Java-based FX web application, adding multiple country compatibility
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RELEVANT PROJECTS

- Cross-Border Issuance of Bonds – BlackRock Industry Project** 06/2016 – 10/2016
- Analyzed evolving term structures and bond spreads to identify drivers of new issuances
 - Validated results using empirical techniques including stationarity and granger causality
- Corporate Bond Illiquidity - UC Berkeley Industry Project** 02/2016 – 03/2016
- Implemented Fama-French regression to calculate the Pastor-Stambaugh liquidity measure
 - Performed cross-sectional analysis to isolate liquidity pitfalls in the corporate bond market
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CERTIFICATIONS

- Passed CFA Level III** 06/15/2019
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EXTRA-CURRICULAR ACTIVITIES

Marching Chiefs: Saxophonist for the FSU marching chiefs for two years
City Tutors: Volunteer tutor in math at City Tech college in Brooklyn to help adults obtain their GRE