ANSTO TAFARA CHIBAMU

An ambitious young man with strong interests in Quantitative Research and Data Analysis. I bring along a strong grasp of fundamentals of Financial Engineering, Statistics, a fondness of teamwork and leadership, appetite for research and a strong passion for new challenges.

CONTACT

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SKILLS

PYTHON

R

MATLAB

EXCEL VBA

SQL

C++ (Basic)

JAVA (Basic)

PHOTOSHOP, AI, XD

LATEX

💼 EXPERIENCE

April 2018 - Present — QUANTCONNECT

Discription
An open-source, cloud-based algorithmic trading platform for equities, FX, futures, options, derivatives and cryptocurrencies. Serves over 65,000 quants.

Position
Quantitative Researcher (Freelance)

Responsibilities
» Collaborating and sharing ideas with other Algorithmic Traders/ Researchers on trading strategies.
» Buiding quantitative trading models and analytics
» Developing and backtesting trading algorithms for Stocks, FX, ETFs and Options.
» Portfolio Optimization on existing trading strategies.
» Python Programming: pandas | numpy | SciPy | scikit-learn | matplotlib | QC API.
» Trading Models: Machine Learning | Mean Reversion | Statistical Arbitrage, etc

Achievements
Collaborated on the development of one of the trading models for Poseidon Capital, South Africa (Malik Musumba, Co-Founder)

Feb - Oct 2018 — LUSWETI, SWAZILAND

Discription
A NGO indigenous to Swaziland, Southern Africa dedicated to the creation and provision of innovative health and development communication programs. 15-20 employees

Position
Research Consultant (Part-time)

Reports
Reporting to Executive Director

Responsibilities
» Analyzing data and information to find ways to improve operations.
» Developing and conducting user surveys.
» Meeting with clients to discuss procedures.
» Writing research reports.
» Inforgraphic designing

Feb - Oct 2018 — AMADI UNIVERSITY, SWAZILAND

Discription
Provides training, research and has a reputation built on research and academic excellence in Swaziland. Over 50 employees. www.amadiuniversity.ac.sz

Position
Assistant Lecturer

Reports
Head(s) of Department

Responsibilities	» conducting research and prepare lectures in:
	» Statistics
	» Research Methods
	» Business Management.
	» Ensuring the efficient delivery of teaching programmes in accordance with the University's strategy, policy and procedures.

Aug 2015 - Aug 2016 — HALA AFRICA HOTELS, ZIMBABWE

Discription	One of the biggest and diversified hotel group in Africa. www.hotelsandleisureafrica.co.za Over 500 employees.
Position	Intern
Reports	Accountant, Operations Manager HALA Select
Responsibilities	» Bookkeeping: preparing accounting journals and ledger accounts.
	» Data Capturing: capturing relevant data from all departments in Excel.
	» Risk Management: risk-reward analysis.
	» Business Analysis: developing models in excel for hotel operations.
	» Designing and Conducting surveys to measure customer satisfaction.

EDUCATION

2018 - present
UTM, Mauritius

MASTER OF SCIENCE
Applied Statistics with Operational Research

Courses: Fundamentals of Applied Statistics, Credit Scores and Data Mining, Simulation Techniques, Methods for Operational Research, Time Series Econometrics, Advanced Operational Research Methods, Multivariate Data Analysis*, Operational Research Methods in Finance*.

Dissertation*: Constructing a dynamic portfolio using deep reinforcement learning technique.

2013 - 2017
Harare Institute of Technology

BACHELOR OF TECHNOLOGY (HONORS)
Financial Engineering, 2.1

Courses Include: Statistics, Calculus, Algebra, Financial Modeling in Excel, Financial Econometrics, Stochastic Processes in Finance, Asset Securitization, Credit Derivatives, Options and Futures Markets, Interest Rate Models and Derivatives, C++ for Financial Engineers, Java for Financial Engineering, Portfolio Engineering, etc

Research and Capestone Design Projects

» Investigating misvaluation of stock prices at the Zimbabwe Stock Exchange (ZSE): An Investment Strategy.

» Stock Analysis Application and a Stock Valuation Index

» The Impact of the internal regulatory liquidity ratio on the monthly net interest margin: A case for the Zimbabwean banking sector.

2006 - 2011
Herman Gmeiner

HIGHER SECONDARY EXAMINATIONS

3 A Levels - Mathematics, Accounting, and Business Studies.
6 O Levels - Including Mathematics and English