

Brian Fore, Ph.D.

Software engineer

Scottsdale, AZ

b.c.fore@gmail.com

<https://bcfore.github.io>

Profile

- Experienced programmer with broad capabilities in advanced mathematics
- Solid foundation in the fundamentals of JavaScript and Ruby
- Transitioning to web development from quantitative finance in order to develop my passion for programming and expand the scope of my experience

Employment

TRADING RISK QUANTITATIVE ANALYST, ING BELGIUM, BRUSSELS, BELGIUM **2007 - 2016**

Member of an expert team of risk management quantitative analysts responsible for the validation of pricing models for complex equity derivatives

- Implementation of benchmark option pricing models and various risk management tools in C++ and VBA
- Wrote several model validation reports per year, presented to senior management
- Expert in Sophis vendor software used for pricing and risk management of financial derivatives

Skills

Programming experience

- From Launch School coursework and projects:
Ruby, Rails, JavaScript, jQuery, Backbone.js, PostgreSQL, HTML, CSS
- From quantitative analysis work at ING Belgium:
C/C++, VBA, SQL, R, Mathematica

Advanced mathematics for quantitative finance

- Stochastic calculus, probability theory, Monte Carlo and finite difference numerical simulation

Operating system proficiencies

- Linux (used for Launch School coursework and throughout graduate school)
- Windows (used at ING Belgium; extensive experience with MS Excel, Access, Word)

Education

LAUNCH SCHOOL, launchschool.com **2016 - 2017**

Full Stack Web Development Curriculum

MASSACHUSETTS INSTITUTE OF TECHNOLOGY, CAMBRIDGE, MA **1999 - 2005**

Ph.D. in Theoretical Physics

- Thesis: *The interactions of hadrons containing a heavy quark in the strong coupling limit of lattice QCD*
- Supervised by Frank Wilczek, Herman Feshbach Prof. of Physics, 2004 Nobel Laureate

SAINT LOUIS UNIVERSITY, ST. LOUIS, MO **1995 - 1999**

B.A. in Physics and Mathematics with a Minor in Computer Science

- Honors: 4.0 GPA, Summa Cum Laude, Barry M. Goldwater Scholar