Ian F. Blincoe

7509 Meadowview Ln. • Austin, TX 78752
(512) 299-4138 • iblincoe@gmail.com

Professional Experience

Amherst InsightLabs **Austin, TX**
Quantitative Developer - Financial Modeling *2015 - Present*

My primary responsibility is the development and maintenance of our Agency Prepayment and interest rate models. I work hand-in-hand with our asset management business to research opportunities and generate insights about the Agency MBS market.

- **Prepayment Modeling**:
  - Developed and implemented a loan-level prepayment model that can value the universe of fixed rate Agency MBS securities.
  - Created and automated daily and monthly reports to monitor model fit and analytics.
- **Interest Rate Modeling**:
  - Updated and improved our in-house developed LIBOR Market model.
  - Extended the LMM to produce SOFR-based forward rates.
- **Portfolio Analytics**
  - Developed a Return Attribution framework to understand drivers of portfolio performance
  - Data side development and maintenance of Portfolio Management application

Capital One **Plano, TX**
Sr. Business Manager - Mortgage Originations *2010 - 2015*

I developed and maintained pricing and valuation frameworks that allowed the business to make sound and well-managed product, pricing, and marketing decisions.

- **Valuations**:
  - Developed a valuation framework for loans that are sold into Agency MBS; enabled the measurement of profitability and allowed the business to ground policy and pricing decisions.
  - Developed and automated a monitoring process to measure the realized revenue and cost components for newly originated loans and compared against assumptions made at the time of pricing; this process ensured that assumptions are always up-to-date.
- **Pricing Analytics**:
  - Created a model of customer price elasticity that informed pricing decisions for a newly integrated business segment.
  - Developed and automated a monitoring process to measure price competitiveness over a variety of factors.

Education

The University of Texas **Austin, TX**
College of Natural Science, B.S. Mathematics: Actuarial Science *Fall 2009*

Course-work built a strong foundation in probability modeling, statistics, and financial mathematics

Technical Skills

Programming Languages: Python, SQL, SAS, working knowledge in R and distributed computing frameworks (hive, hdfs, dask-distributed)

Modeling Experience: Mortgage Prepayment Modeling, Interest Rate Models, Linear and Logistic Regression Modeling, familiarity with tree-based models