

CONNOR BROWN

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SKILLS

- **Quantitative Developer** experienced in defining, designing and implementing production-quality systems
- **Leader** who owns delivery, focuses on effective communication, and makes trade-offs between short-term impact and long-term maintenance costs
- In-depth knowledge of **machine learning** with a focus on **deep learning**
- Proficiency in **Python**, experience with both **SQL** and **NoSQL**
- Experience using machine learning frameworks **TensorFlow** and **Scikit-learn**
- Skilled in developing machine learning pipelines and containerised deployments with **Docker**
- Excellent knowledge of **Airflow**, skilled in creating CI/CD pipelines

EXPERIENCE

Quantitative Developer

Goldman Sachs

Jul 2018 - Present

London, UK

- Designed and developed entirety of team's systematic trading infrastructure including data-pipelines, deployment procedure, and execution
- Deployed a range of systematic trading strategies in *Python* used to trade on the fixed income market resulting in multi-million dollar annual revenue for the team

Quantitative Research Intern

Aspect Capital Limited

Jun 2017 - Sep 2017

London, UK

- Implemented a range of systematic trading strategies in *MATLAB* that were executed on the bond markets
- Gained experience in data collection and cleaning, signal development, and signal deployment
- Presented successful results to company's board members resulting in my strategies trading in production

EDUCATION

University of Oxford

MSc Mathematical and Computational Finance (Distinction)

Sep 2017 - Jul 2018

- **Thesis:** *Optimal Execution of Pairs of Assets with Cross-Price Impact*
- **Focus:** *Statistics & Machine Learning*

Imperial College London

BSc Mathematics (1st Class Honours)

Oct 2014 - Jun 2017

- **Focus:** *Statistics & Scientific Computation*

HOBBIES

Skiing, rowing, violin (grade 8), piano (grade 8), played in semi-professional string orchestra