

# CONNOR BROWN

388 St. John Street ◇ London ◇ EC1V 4NN ◇ U.K.  
+447548106678 ◇ github.com/brownc1995 ◇ brconn95@gmail.com

## SKILLS

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- **Data scientist** 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

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### Data Scientist

*Goldman Sachs*

Jul 2018 - Present

*London, UK*

- 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
- Developed entirety of team's systematic trading pipeline including data-pipelines, deployment procedure, and the execution of trading strategies
- Gained experience in communicating technical concepts effectively to non-technical traders resulting in increased efficiency during strategy development

### Data Scientist 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

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### 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 (1<sup>st</sup> Class Honours)

Oct 2014 - Jun 2017

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

## HOBBIES

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