

CONNOR BROWN

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

SKILLS

- **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**
- Skilled user of machine learning frameworks **TensorFlow** and **Scikit-learn**
- Experienced in developing machine learning pipelines, skilled user of **Docker** for containerised deployment
- Excellent knowledge of **Airflow**, skilled in creating CI/CD pipelines

EXPERIENCE

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

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