Brian Scott

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Salt Lake City, Utah

Quantitative Researcher, Schwab Asset Management (4+ years)
Remote position supporting Denver, Colorado team

- Quantitative manager research group. Develop/maintain proprietary forecast/ratings models for liquid investment vehicles. Develop/maintain internal returns-based analysis (RBA) platform akin to brand name RBA offerings. Monthly/quarterly reporting for multiple stakeholders. Provide analytical support and conduct ad hoc research for Schwab executive leadership. In 2024 migrated legacy MATLAB codebase to Python.
- Built comprehensive returns-based analysis framework from ground up including model documentation, codebase, and reporting. Architected and deployed end-to-end performance monitoring for ratings with automated reporting and dashboard capabilities. Designed and implemented robust outlier detection module and reporting for ratings data validation. Partnered with (beholden to) risk management and audit to submit documentation and shepherd validations and/or findings to completion.

Senior Investment Analyst, Utah Sovereign Wealth Fund (3 years)
Salt Lake City, Utah

- Institutional investor with global diversified mandate, $3B AUM. Three-person investment team with consultant offload.
- Pseudo-quant, coder, and risk manager. Allocator/analyst for long convexity and ILS portfolios. Some private equity, debt, and venture capital coverage. Ad hoc research. Built entire internal risk management framework. Built entire quantitative asset allocation process. Built entire internal analytics suite. Built entire long convexity and ILS portfolios. Learned all the asset classes.

Quantitative Analyst, Quantitative Equity Strategies (2 years)
Denver, Colorado

- Liquid alternatives asset manager, over $300MM AUM. Multiple 40-Act funds distributed by Aspen Partners.
- Application and maintenance of inhouse C#/.NET tech stack. Generated weekly trading signals, rebalancing, and reporting for a dozen strategies. Ad hoc research. Built “betaRank” portfolio builder and trend overlay model.

Financial Analyst, Wells Fargo Energy Group (1 year)

- Credit analysis for reserve-based lending. Covered a dozen public/private companies. Liaise with client CFO group. Authored quarterly 50–100-page credit reports for covered companies.

Journalist/Producer, Various (10 years)
Jackson Hole, Wyoming /Washington DC/Denver, Colorado

- Film, television, print media focusing on skiing, mountain biking, and other outdoor sports. Destination work, domestic and abroad. Leadership roles in globally televised productions. Bylines in international publications. Primary relationships/employment with Teton Gravity Research, Rainbow Media, POWDER magazine.

Education	Programming/Environments	Modeling Skill Set
* Claremont Graduate University, MS Financial Engineering * University of Colorado, Mathematics * Colorado State University, BA Journalism (news/ed)	* Python, MATLAB, R, C# * Quarto, Markdown, Jupyter, Reveal.js * VS Code * SQL * Git * Linux, Bash * OO/functional programming paradigm * Excel/VBA * Tableau * Bloomberg, Morningstar, FactSet	* Scientific method * Exploratory data analysis * Advanced math and statistics * MBA-type financial modeling * Asset pricing modeling * Portfolio optimization * Quant finance and risk management modeling canon * Contemporary machine learning approaches