Brian Scott

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(307) 690-4799 bscottwyoming@gmail.com
Whitefish, Montana

Quantitative Researcher, Schwab Asset Management
(Remote) Denver, Colorado 6/2021–Present

- Built entire performance monitoring source code and publishing pipeline; built entire outlier detection module for input validation; foreran python code migration with pre and postproduction source code modules.
- Quantitative research group rating active funds. Own forecast models for various investment vehicles; own monthly/quarterly reporting; own codebase and data pipeline; version control everything; liaise with model risk oversight; ad hoc research.

Senior Investment Analyst, Utah Institutional Trust Funds
Salt Lake City, Utah 10/2017–6/2020

- Built entire internal risk management framework; built entire quantitative asset allocation process; built entire internal analytics suite; built entire risk mitigation and insurance linked securities (ILS) portfolios.
- Institutional investor with diversified mandate $3B AUM. Resident quant, coder, and risk manager; allocator/analyst for long convexity and ILS portfolios; private equity, debt, and venture capital coverages; touched all asset classes; ad hoc research.

Quantitative Analyst, Quantitative Equity Strategies
Denver, Colorado 7/2015–9/2017

- Built “betaRank” portfolio builder and trend overlay model.
- Liquid alternatives asset manager over $300MM AUM. Application and maintenance of inhouse C#/.NET tech stack; generated weekly trading signals, rebalancing, and reporting for a dozen strategies; own codebase and data pipeline; ad hoc research.

Financial Analyst, Wells Fargo Energy Group
Denver, Colorado 7/2014–7/2015

- Credit analysis for reserve-based lending. Covered a dozen public/private companies; liaise with client CFO group; authored quarterly 50–100-page credit reports. Was 39-year-old member of predominantly 20-somelting analyst team.

Quant Internships, Various
Denver, Colorado 2011–2013

- 2013, Crude oil trading desk intern at Twin Eagle Midstream
- 2012, Data analyst intern at Gates Corporation (3E: Energy, Exploration, Extraction)
- 2011, Data analyst intern at Western Energy Alliance

Journalist/Producer, Various
Jackson Hole, Wyoming /Washington DC/Denver, Colorado 1999–2010

- Film, television, print media focusing skiing, mountain bike, 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.

<table>
<tr><th>Education</th><th>Programming/Environments</th><th>Modeling Skill Set</th></tr>
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<td>
* Claremont Graduate University 2012-2014 MS Financial Engineering
* University of Colorado 2010-2012 Mathematics
* Colorado State University 1994-1999 BA Journalism
* Continued education:
o 2024 CFA Level II Candidate
o 2023 Quant Marathon w ARPM.co (Advanced Risk and Port. Mgmt.)
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<td>
* Python, MATLAB, R, C#
* VS Code
* SQL
* Excel/VBA
* Tableau
* Bloomberg, Morningstar, FactSet
* MSCI Barra, BlackRock Aladdin
* Git, Atlassian suite
* Quarto, Markdown, Jupyter
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<td>
* Scientific method
* Exploratory data analysis
* Advanced math and statistics
* MBA-type modeling canon
* Asset pricing modeling canon
* Quant finance and risk management modeling canon
* Portfolio optimization canon
* Unsupervised and supervised machine learning taxonomy
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