

BENJAMIN THREADER

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EDUCATION

MSc Computer Science University College London Oct 2021 - Sep 2022
Distinction | Machine Learning, Architecture and OS, Databases, Algorithms, Functional Programming

BBA Management Lancaster University Management School Oct 2017 - Jul 2021
First Class | Econometrics, Business Analytics, Operations Research, Strategy

WORK EXPERIENCE

UBS Technology Summer Intern Jun 2022 - Aug 2022

- Built PoC platform to log, capture and process meta-data at scale for the purpose of diagnosing Azure file share activity. Running a batch process to monitor and update inventory activity over a time window, turning logging on and off to avoid sending and storing more data than required. Deployed on a private virtual network with customer managed encryption.
- Helped other historically on-prem teams build their own PoCs using Terraform.
- Technologies used: Python (Azure SDK), Terraform, Azure

Vanalstynes - Optical Lens Manufacturer Finance & Data Intern Jun 2020 - Aug 2020

- Developed and continuously deployed analytics dashboard web application for the board of directors; strategic evaluation of the customer and product portfolio enhanced with unsupervised ML for clustering.
- Built exponential smoothing based time series model for forecasting cash flow.
- Technologies used: Python (Flask, scikit-learn), Heroku

Volkswagen Group UK Commercial Executive - Product & Sales Planning Department Jun 2019 - Jun 2020

- Built CO₂ fine financial model for Head of Supply which simulated moving sales mix through different models, derivatives, and sub-channels to minimise fines; recommended and executed several de-listings and price increases.
- Created market analysis dashboard analysing pricing, volume, and specification data; used to adjust channel strategy, update product offerings and develop factory propositions.
- Technologies used: Microsoft Excel, VBA, Microsoft SQL Server

PERSONAL PROJECTS

Tokenizing Mutual Funds on the Ethereum Blockchain Ethereum, Solidity [GitHub](#)

Built two blockchain traded funds for final University project; one consisting of off-chain investments and the other on-chain investments. Highlights include peer to peer trading at NAVPS and fully automated issuance.

Credit Risk Prediction Python [GitHub](#)

Feature selection and cross-validation of different models to predict the probability of customer default, selection of decision thresholds for customer classification given the goals of the bank.

Index-Reversion GARCH Python [GitHub](#)

Modified the reversion term of a deterministic volatility forecasting model to include the 30-day rolling variance average of a given equity index; improvement in results.

EXTRA-CURRICULAR ACTIVITIES

Lancaster University Ghosal Investment Fund Head of Quantitative Team Sep 2020 - July 2021

- Led development for portfolio balancing application and risk platform for the funds long-only equity portfolio, deployed on GCP

Hiking and Road Cycling