Anthony Carr

Queens, NY 11418

PROFESSIONAL EXPERIENCE

- **Ernst and Young** August ’22 – Present

  Quantitative Advisory Services (FSO) – Staff I New York, NY

  Citibank Procedures Project:
  - Drafted and presented procedure documents for Citibank Group SME’s concerning Intraday Risk, CCR Stress Testing, and Risk Mitigates
  - Learned the process of MDD
  - Participated in trainings regarding Decentralized Finance (i.e., Bitcoin and Stable coin)

EDUCATION

- **M.A. International Economic Policy (*3.62 GPA*)** May 2022

  George Washington University Washington, DC

  Relevant Courses:

ECON 6376: Time-Series Analysis	ECON 6374: Probability and Statistics
ECON 6300: Math Methods for Econ	MATH 2233: Multivariable Calculus
ECON 6375: Applied Econometrics	MATH 2184: Linear Algebra
ECON 6376: Time-Series Analysis	ECON 6374: Probability and Statistics

- **B.A. Economics and German (*3.56 GPA)*** May 2020

  Guilford College Greensboro, NC

PROJECTS

Languages: Python, RStudio

Efficient Frontier – (Python, NumPy, Pandas, SciPy)**:**
- Created a portfolio class with stock name inputs and date ranges to model the optimal portfolio given the level of variance (Sharpe Ratio)

Covariance Monte Carlo Simulation – (Python, NumPy, Pandas, SciPy)**:**
- Constructed a Cholesky decomposition from a correlation matrix to simulate 10,000 portfolio values paths

Forex Model Prediction Comparison – (RStudio, VAR, Stats)**:**
- Modeled USD/Peso value using ARIMA, OLS Regression, Vector Error Correction models

California Housing Prediction Model – (Python, Sklearn, Statsmodels, BartPy)**:**
- Utilized newer methods of Gradient Boosting with Bayesian Trees to predict California Housing prices
- Lowered RMSE by 30% when compared to OLS

2018-2019 Home Loan Mortgage Data Wrangling – (RStudio, ggplot2):
- Cleaned 1 million+ data points for missing values, outliers, and incorrect entries
- Prepared summary statistics and data visuals using ggplot2