Charles Arthur Rambo

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT — Los Angeles, CA
Master of Financial Engineering — December 2020
GPA: 3.980

UNIVERSITY OF CALIFORNIA, BERKELEY — Berkeley, CA
Bachelor of Arts in Mathematics — May 2009

PALOMAR COLLEGE — San Marcos, CA
Transfer student — May 2007

SKILLS AND CERTIFICATIONS

- *Software:* Python, R, C++, SQL, LaTeX, Microsoft Office

- *Certifications:* Society of Actuaries' Exams P and FM; DataCamp's Data Scientist with Python, Data Scientist with R, Machine Learning Fundamentals with Python, Machine Learning Fundamentals with R; University of Melbourne's Essentials of Corporate Finance Five-Course Coursera Specialization; University of California Santa Cruz's Three-Course Bayesian Statistics Series

EXPERIENCE

GIC PRIVATE LIMITED — San Francisco, CA
Research Internship — December 2020—February 2021

- Worked with the portfolio manager to develop and test investment strategies using statistical analyses and historical data. Extension of applied finance project.

- Analysis conducted using MSCI US equity data.

- Programmed in Python.

PG&E — San Francisco, CA
Enterprise Risk Management Internship — June 2020—September 2020

- Used mathematical and statistical modeling, including Monte Carlo simulations, to inform risk scores.

- Conducted the preliminary analysis for the use of the Pareto distribution for consequence modeling and wrote the class for the distribution.

- Programmed in VBA and Python.

RAMBO TUTORING (SELF-EMPLOYED) — San Diego, CA
Mathematics Tutor and Author — February 2010—July 2019

- Tutored statistics, calculus, linear algebra, GRE mathematics subject test, and SOA's Exam P.

- Created www.rambotutoring.com.

- Ranked in top 100,000 of authors on Amazon by sales and obtained good reviews.

APPLIED FINANCE PROJECT

GIC PRIVATE LIMITED
Sector Classification Trading Strategies — March 2020—December 2020
An analysis of pricing discrepancies of firms' equity due to coarse industry classification. The project involves a long-short strategy that exploits misplacing due to the presumption of homogeneity between firms with the same SIC code. The benchmark for misplacing is an alternative industry classification scheme constructed by Hoberg and Phillips and is based on the cosine similarity between firms' product descriptions within their 10-K filings. The original strategy was developed by Krüger, Landier, and Thesmar, but the project expands on their ideas.

PUBLICATIONS

Rambo, Charles. *Practice for the GRE Math Subject Test: Two Practice Test and Solutions.* California: *Independently published*, 2019. Print.

Rambo, Charles. *GRE Mathematics Subject Test Solutions: Exams GR1268, GR0568, and GR9768.* California: *CreateSpace Independent Publishing Platform*, 2016. Print.