Christopher G. Green

Contact Information

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Objective

Research and development position involving analytical and computational development of new statistical and mathematical modeling technologies.

Profile

Efficient and productive individual with extensive cross-disciplinary background emphasizing analytical problem-solving. Able to manage multiple assignments in a demanding environment and to meet deadlines consistently. Excellent written, oral, and interpersonal communication skills.

Current Technologies

S-Plus, R, C, XHTML/CSS, LaTeX, Windows XP Professional, Debian Linux.

Skills

Programming

- *General-purpose programming:* `C`; some experience with Perl, `C++`, Java.
- *Scientific packages:* S-Plus, R, NAG C library; some experience with SAS, MATLAB, Mathematica.
- *Text markup:* LaTeX; some experience with XML, XSLT, TeX, SGML.
- *Web design:* XHTML/CSS; some experience with PHP, XML, XSLT.

Operating Systems

- Windows XP, Linux (Red Hat, Debian), UNIX (various versions).

Other Software

- *Office suites:* Microsoft Office (Word, Excel, Access, PowerPoint).
- *Databases:* some experience with Microsoft Access and MySQL.
- *Financial Applications:* working knowledge of CRSP/Compustat financial databases.
- *High-Performance Computing:* some experience programming on Mosix2- and OpenMosix-based clusters.

Foreign Languages

- Basic reading ability in French.

Research Experience

Graduate Research Assistant, Computational Finance Program

Department of Statistics, University of Washington, Seattle, WA **Fall 2003-Spring 2005**

- Developed an S-Plus library for building fundamental factor models using industry-standard financial databases.
- Developed an S-Plus library for working with options data.
- Developed a 2-day training course in S-Plus for new students in the Computational Finance program.
- Responsible for acquiring and preparing equities data to support research conducted by other students in the Computational Finance program.

Education

Ph.D., Statistics, University of Washington, Seattle, WA, expected Fall 2008.
Dissertation Topic: Robust Statistical Methods, Factor Models, and Heavy-Tailed Distributions in Portfolio Management.
Advisor: R. Douglas Martin.
Certificate in Computational Finance, University of Washington, Seattle, WA, August 2007.
M.S., Mathematics, University of Washington, Seattle, WA, August 2001.
Thesis Topic: Connections Between Lanczos Iteration and Orthogonal Polynomials.
Advisor: Anne Greenbaum
B.S., Mathematics, summa cum laude, Washington University, St. Louis, MO, May 1999.

Professional Societies

Student Member, Society for Industrial and Applied Mathematics (SIAM) 2003-present
Student Member, American Statistical Association (ASA), January 2006-present
Student Member, Institute for Mathematical Statistics (IMS), January 2006-present

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Teaching Experience

Teaching Assistant, Advanced Theory of Statistical Inference

Department of Statistics, University of Washington, Seattle, WA **Winter 2008-Spring 2008**

- Graded student homeworks, held bi-weekly office hours.

Teaching Assistant, Probability and Statistics in Engineering and Science

Department of Statistics, University of Washington, Seattle, WA **Fall 2002-Summer 2003**

- Developed a manual for the R statistical programming package suitable for students with little or no previous exposure to programming (available online from (`http://www.stat.washington.edu/cggreen/rprimer/`). This manual is currently being used in several courses at the UW.

Other Experience

Webmaster

Department of Statistics, University of Washington, Seattle, WA **Fall 2006-Fall 2008**

Computational Finance Program, University of Washington, Seattle, WA **Fall 2004-Summer 2007**

VIGRE Program, University of Washington, Seattle, WA **Fall 2005-Spring 2006**

Computing Graduate Student Assistant

Department of Statistics, University of Washington, Seattle, WA **Spring 2006-Fall 2008**

- Duties included maintaining and troubleshooting PCs (running Windows XP and Red Hat Linux), documentation, and some system administration, general user support.

Production Lead for *Introduction to Modern Portfolio Optimization with* NUOPT, S-PLUS*, and S+Bayes*, Bernd Scherer and Doug Martin **Winter 2005**

Statistical Consulting

Department of Statistics, University of Washington, Seattle, WA **Summer 2004, Fall 2005**

Hobbies

Strongman (First place, 2006 WA Strongest Man and Woman contest, under 200lb class), Powerlifting (2003 USAPL WA State Champion, open 148lb class)