DEREK L. HANSEN

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EDUCATION

University of Oklahoma

Norman, OK

Bachelor of Science in Mathematics & Bachelor of Arts in Economics

Aug. 2012 - May 2016

Summa Cum Laude; Overall GPA: 3.90/4.00

George Washington University

Washington, DC

Graduate Coursework: Financial Mathematics, Measure Theory

Aug. 2016 - Dec. 2017

Universidad Católica de Uruguay

Montevideo, Uruguay

Study Abroad

July 2014 - Dec. 2014

RESEARCH EXPERIENCE

Federal Reserve Board of Governors, Division of Research & Statistics

Washington, DC

Senior Research Assistant, Risk Analysis Section

July 2016 - Present

- · Coauthored paper: A Randomized Missing Data Approach to Robust Filtering with Applications to Economics and Finance (with Dobrislav Dobrev and Paweł Szerszeń)
- · Developed an R package: RSMC2 (https://github.com/dereklh24/RSMC2)
- · Streamlined policy production code by adding version control (Git) and automated data checking
- · Research interests: SMC², financial econometrics, Bayesian inference

Department of Administration and Finance, University of Oklahoma

Norman, OK

Research Assistant

Jan. 2016 - May 2016

- \cdot Wrote program in Python to monitor free-response answers on survey kiosks for suspicious content
- · Developed webpage with R (shiny) to visualize how financial aid was distributed in student body

Society for Innovative Education, Honors College, University of Oklahome

Norman, OK

Research Fellow

Sept. 2015 - April 2016

- · Monthly panel that discussed methods to improve current education system, particularly in Oklahoma
- · Gave presentation: Scaffolding Computational Thinking into Mathematics

TEACHING EXPERIENCE

Athletic Department, University of Oklahoma

Norman, OK

Academic Tutor

Aug. 2015 - Dec. 2015

· Courses tutored include calculus, differential equations, linear algebra, and discrete mathematics

Economics Department, University of Oklahoma

Norman, OK

Teaching Assistant

Aug. 2013 - Dec. 2013

· Assisted Professor Aparna Mitra in her Intermediate Microeconomics class

SKILLS

Programming Languages:

R (tidyverse, Rmpi, Rcpp, data.table, ggplot2, shiny), Python (requests), C++, C, Matlab

Computing Environments:

Linux (Ubuntu, Arch Linux), SLURM, Git

HONORS & AWARDS

Phi Beta Kappa May 2016

Alpha of Oklahoma Chapter

Samuel Watson Reaves Award - Finalist

May 2016

 $Mathematics\ Department,\ University\ of\ Oklahoma$

· Awarded to outstanding senior mathematics majors as selected by faculty

Presidential Honor Roll

Jan. 2013 - May 2016

College of Arts and Sciences, University of Oklahoma

· Earned 6 times by achieving a 4.0 GPA throughout the semester in at least 12 graded credit hours

National Merit Finalist

Fall 2011