337 Austin Building
Statistics Department
University of Connecticut
Storrs, CT

Ellis Shaffer

☎ +1.917.753.6085
✉ ellis.shaffer@gmail.com
Ⓢ ellis.shaffer
❍ e5haffer
🔗 linkedin.com/in/e5haffer

🎓 Education

University of Connecticut   **2016 Expected**

Ph.D. in Statistics: *Binary Time Series and Duration Modeling for Oceanographic Data*
- M.S. degree requirements satisfied December 2013; Professor Nalini Ravishanker advising

- Coursework
Bayesian Statistics	Machine Learning	Probability Theory
Linear Model Theory	Experimental Design	Matrix Analysis

The City College of New York   **2011 Graduate**

M.A. in Mathematics
- Coursework
Real/Complex Analysis	Differential Geometry	Abstract Algebra
Stochastic Processes	Partial Differential Eqns	Toplogy

Binghamton University   **2007 Graduate**

B.S. in Business Management; Summa Cum Laude
- Peking University (北京大学) semester program in Mandarin Chinese; 3 years study in the US
- Wall Street Journal Award for Student Achievement – national award

🏢 Professional

UConn Statistical Consulting Service   **2015 - Present**

Consultant   Storrs, CT
- Provided email-based statistical assistance for faculty and grad students, complementing the walk-in office
- Developed and taught short topical courses for faculty and grad students across the university
- Maintained web infrastructure for the Statistical Consulting Service

Moody's Investors Service   **2008 - 2010**

Senior Associate – Mortgage Backed Securities   New York, NY
- Set credit ratings for pools of mortgage loans and associated mortgage-backed bonds
- Predictive modeling for default and prepayment among mortgages and impact on bond cashflows
- Scenario analysis for proposed modification/amendment of portfolios' legal structure
- Ad hoc research of system financial risks and trends in the mortgage industry

Deloitte & Touche LLP   **2007 - 2008**

Credit Analyst – Commercial Mortgage Backed Securities   New York, NY
- Modeled cash flows for mortgage-backed bonds and other structured products
- Reviewed collateral valuations and legal provisions governing - payout for new bonds
- Audited prospectuses and offering documents to verify disclosure and accuracy of payment mechanics

🔧 Technical

Essential Tools for Doctoral Research
>_ R, SAS, Python, MATLAB
☁ Amazon Web Services – EC2, S3; UConn Beowulf cluster

UConn Statistics Department - Duties for Graduate Stipend
Maintain the "Merlot" web and file server LAMP stack
Maintain http://stat.uconn.edu for the department (Wordpress/Bootstrap hybrid)
🐧 Ubuntu/Debian, SSH, Bash scripting, Virtual machine sandbox
</> Apache, HTML/CSS, PHP, JavaScript, SQL