Elian Gomez Jordan

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EDUCATION

Cornell University, College of Engineering, Ithaca, NY
Master of Engineering in **Financial Engineering, GPA: 3.9** **Expected December 2023**

The University of Melbourne, Melbourne, Australia
Bachelor's Degree in Commerce, Major in Finance and Economics, **First Honors, GPA: 87.6** **Feb. 2022**

Study Abroad Programs

- **Bocconi University**. Semester Exchange Program, Mathematics-Finance **Jan-Sep 2020**
- **University of California, Berkeley.** Statistics for Financial Engineers **Winter 2021**
- **The University of Zurich.** Investments and Fintech **Summer 2021**
- **Korea University.** Advanced Calculus **Summer 2020**

Selected Awards: Melbourne International Undergraduate Scholarship (2021), University of Zurich Summer Scholarship (2021), Melbourne Global Scholars award (2020), Trinity College Academic Distinction (2019).

Selected Coursework: Stochastic Calculus, Machine Learning, Times Series Forecasting, Monte Carlo Simulation, Bayesian Times Series (PhD), Python for Applied Statistics, Macroeconomics II, Equity derivatives, Interest Rate Derivatives.

SKILLS

Technical: Python (NumPy, Pandas, Statsmodels, SciPy, Scikit), R, MATLAB, Excel/VBA, Linux, Microsoft Office.

EXPERIENCE

Incoming Quantitative Research Summer Associate, *Bank of America*, New York City, NY **June. to Aug 2023**

Data Analyst – Growth Operations, *DiDi Chuxing Technology Co.*, Bogota, Colombia **Jan. to July 2022**

- Drove the quantitative strategy of the driver acquisition channels in 5 countries of the LATAM region.
- Employed Bayesian inference and AR models to segment drivers into different behavior groups to better target financial incentives. This reduced driver engagement expenses by 1.1% and increased driver acquisition by 3.2%.

Research Consultant Intern, *FTI Consulting*, Bogota, Colombia **July to Dec. 2021**

- Developed country risk-assessments and econometric reports for large financial institutions.
- Performed quantitative market research and elaborated product pricing and competition strategies for clients.

APAC Quantitative Trading Course Participant, *Flow Traders*, Hong Kong **Dec. 2020 to Jan. 2021**

- Developed an ETF options trading strategy on 4 different ETFs given historical pricing data based on implied-vol pricing and the underlying's fair-value computation.

PROJECTS

An exploratory analysis of the distribution of the Volatility Risk Premium, *Cornell University* **March 2023**

A Machine Learning approach to Statistical Arbitrage: Index-pairs Trading, *2023 IAQF Competition* **Jan to Feb 2023**

An econometric analysis of the impacts of Omicron on the global economy, *CORE Indonesia*, Jakarta **Jan to Feb. 2022**

LEADERSHIP EXPERIENCE

Graduate Research Assistant, *Cornell Atkinson Center for Sustainability*, Cornell University, NY **Feb 2023 - Today**

- Currently working in the development of an impact-investing investment fund with initial capital of US $10M.

Replication Research Assistant, *American Economic Association*, Cornell University, NY **Dec 2022 – Feb-2023**

- Used Stata and Python to replicate the figures and data outputs of economic research papers pre-publication.

Treasurer & Secretary, *University Network for Investing and Trading*, Melbourne, Australia **June 2020 to May 2021**

- Organized company-hosted events about trading for the entire student body at the University of Melbourne.

ACTIVITIES AND INTERESTS

Activities: Bocconi Strategy Club researcher, Cornell University student ambassador, 'Probability II' student representative.
Interests: Competitive volleyball (intercollegiate level), soccer, poker, FX trading.