Alexander McFarlane in ○ ≡

CONTACT INFORMATION alexander.mcfarlane@physics.org

Currently working on Deep Learning projects. Available for interview for Nov. starts.

BACKGROUND

- Quant. experience: Equity & credit exotics
- M.Sc. in Theoretical Physics (graduating November)
- Monte Carlo for high dimensional problems
- Deep Machine Learning research: Stochastic applications (weather)
- Programming: `Python`, `Fortran`, `VBA`

PROFESSIONAL EXPERIENCE

Webranz & **Fonterra**, Global Dairy Intelligence, Auckland NZ
Quant. Data Architect & Consultant (gap year)　　　　　　　　　Oct. 2014 - Aug. 2015

- Lead of quantitative solutions in data acquisition for data science & modelling
- Researched / introduced social media sentiment analysis to Fonterra Insights (quant) team
- Daily user: `Python` (web-scraping, analysis, research)
- Casual user: `SQL`, `regex`, `bash`, `PowerShell`, `Alteryx`, `Tableau`, `Neo4j`, `Bloomberg`

Commerzbank AG, Models & Calibration EMC, London UK
Junior Quantitative Analyst (off-cycle internship)　　　　　　　Feb. 2014 - Aug. 2014

- Author of the Model Validation for PV and Δ calculations on Factor & Pair Factor Certificates
- Validating the structure of exotic trades in equities, commodities and alternative investments
- Writing efficient `VBA` model validation routines to reduce workload & take on additional projects
- Daily user: `VBA`, `SPLiFE` (CBK language)
- Casual user: `Bloomberg`

EDUCATION

The University of Edinburgh, M.Sc. Theoretical Physics, *Expected Merit*　　2015 - Present
Dissertation: Generalised Hybrid Monte Carlo - `Python` - supervised by model authors

The University of Surrey, B.Sc. Hons. Physics with Finance, *2:1*　　　　2009 - 2013
Dissertation: Modelling Value at Risk (VaR) - `Fortran` - original implementation

PROJECTS

The University of Auckland, Stochastic Estimation & Robotics Lab　　　　2014
Research Programmer: Deep Neural Networks - `python-theano`

EXTRA CURRICULA

Institute of Physics *Associate Member (AMInstP)*　　　　　　　　　2014 - Present
Institute of Mathematics *Associate Member (AMIMA)*　　　　　　　2014 - Present
Surrey University Snowsports *Snowboard Captain (Awarded Full Colours)*　2012 - 2013
Surrey University Snowsports *Social Secretary ("Investors in Club" Award)*　2010 - 2011

AWARDS & GRANTS

- Scargill Educational Foundation　　　　　　　　　　　　　　　　2015
- The Ann Powtrell Foundation　　　　　　　　　　　　　　　　　2015

Referees Available on Request