Evan Munro

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EDUCATION

University of Oxford, Nuffield College, Oxford, UK, expected June 2018
M. Phil in Economics, Distinction in first year Microeconomics and Econometrics
Research Interests: Boosting for time series analysis (advisor: Associate Professor Anders Kock)

Columbia University, Columbia College, New York, NY, May 2014
BA in Economics (with Honors) and Computer Science-Mathematics, GPA 4.08/4.33, *summa cum laude*
Thesis: "Comovements of the U.S. and Canadian Financial Markets" (advisor: Professor Serena Ng)
- Used Gibbs sampling and the Kalman Filter to estimate a financial conditions index for the U.S. and Canada with stochastic volatility

ACADEMIC AWARDS

Clarendon Scholar, 2016-2018
- Awarded to graduate students with the best proven and future potential in academics
- Covers tuition, college fees, as well as a grant for living expenses (value: ~£65,000)

Senior Marshal, 2014
- An honor bestowed upon members of the graduating class who have demonstrated high achievement in their academics and extracurricular activities at Columbia University

David Estabrook Romine Prize, 2014
- Awarded to the graduating economics student with the best senior thesis (value: $2,500)

Computer Science Department Award of Excellence, 2014
- Awarded to a degree candidate for scholastic achievements as a computer science major and as acknowledgement of contributions to the department of Computer Science and to the University as a whole (value: $500)

Sanford S. Parker Summer Research Prize, 2013
- Research on macroeconomic time series data with Prof. Serena Ng (value: $2,500)

John Jay Scholar, 2010-2014
- Named scholars supported by the Columbia University Scholar's Program are selected by the Office of Admissions and chosen on the basis of intellectual pursuits, extracurricular achievements, and promise for future growth and exploration

RESEARCH EXPERIENCE

Bank of Canada, Ottawa, Canada, Summer 2017 - Present
Summer Student and Consultant, Canadian Economic Analysis
- Derived and presented a novel machine learning-driven recession forecasting model for Canada with 30-45% reduction in out of sample error rates compared to traditional methods
- Creating a novel high-frequency indicator of Canadian monthly aggregate retail sales using satellite data of cars in Canadian retail stores' parking lots

Columbia Economics Department, New York, NY, Spring 2013-Fall 2014
Research Assistant
- Collected and cleaned a large time series database used in the creation of a recession prediction index
- Used big data methods such as Hadoop and Amazon Web Services to aggregate, clean, and chart daily purchases of eggs and beer across the U.S.
- Contributions acknowledged in Prof. Serena Ng's 2015 World Congress talk "Opportunities and Challenges: Lessons from Analyzing Terabytes of Scanner Data"

PROFESSIONAL EXPERIENCE

Goldman Sachs, New York, NY, Summer 2013 and Spring 2014-Fall 2016

Securities Analyst, Principal Funding & Investment Group
- Top quartile analyst in annual performance reviews
- Designed and implemented hedging and restructuring strategies on a >$50bn funding derivative and credit exotics portfolio
- Took the lead role in underwriting, structuring, purchasing and distributing a $200mm esoteric health care asset-backed security with multiple million dollars of revenue to the firm

Bloomberg LP, New York, NY, Summer 2012
Software Engineer Intern
- Created and implemented an algorithm that identified LNG tankers that deviated from their usual routes and built a Bloomberg function to interpret and display the results, which were used to generate stories of interest for commodity traders

TEACHING EXPERIENCE

Columbia Computer Science Department, New York, NY, Fall 2014
Peer Leader, Emerging Scholars Program (COMS 1404)
- Led a weekly seventy-five minute workshop for non-computer science majors
- Introduced advanced computer science topics through group problem-solving and discussion

Columbia Economics Department, New York, NY, Spring 2013
Teaching Assistant for Stephanie Schmitt-Grohe
- Held office hours and private tutoring sessions on Intermediate Macroeconomics lecture material and corrected weekly problem sets

LEADERSHIP EXPERIENCE

Clarendon Scholars' Council, Oxford, UK, Fall 2016-Present
External Relations Officer
- Managed Clarendon Scholars' relationships with external organizations including corporations, Gates-Cambridge and Rhodes Scholars by organizing site visits, joint lectures, and social events

Nuffield College JCR, Oxford, UK, Fall 2017 – Present
Student Harassment and Consent Representative
- Led consent workshop for new students and served as first point of contact for students navigating University and College harassment procedures

Committee on the Core Curriculum, New York, NY, Fall 2013-Spring 2014
Student Representative
- Provided student perspective on changes to academic policy and curriculum to faculty committee. Selected winners of the awards for the best preceptors of Columbia's mandatory foundation courses

Columbia Economics Review, New York, NY, Fall 2013-Spring 2014
Senior Editor
- Responsible for review, selection, and editing of economics papers for the journal

SKILLS

Programming:	Java, Javascript, Python, C/C++, Matlab, R, UNIX, STATA, Julia, Bayesian Estimation
Certificates:	GRE M: 170/170 R: 170/170, National Lifeguard, Wilderness First Aid, Intermediate French
Leadership:	Sigma Phi Epsilon VP (Recruitment), Columbia Outdoor Orientation Program Leader
Sport:	Oxford University Surf Club (Men's Captain), Linacre Boat Club Lightweight Rower, Oxford University Mountaineering Club (6b+ level sport climber), Oxford University Ski & Snowboard Team