Brian Edward Fagan

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EDUCATION

Master of Science: Data Science (Part-Time) — Expected May 2024
University of Michigan, Ann Arbor, Michigan — Cumulative GPA: 3.82/4.00

Bachelor of Science: Finance — May 2010
Manhattan College, Riverdale, New York — Major GPA: 3.70/4.00; Cumulative GPA: 3.33/4.00

WORK EXPERIENCE

JPMorgan Chase & Co., New York, New York — September 2021 – August 2022
Quantitative Analyst, Vice President

- Researched, designed and constructed factor based fixed income portfolios and passive index replication strategies
- Presented and discussed index customization requirements to institutional clients regarding index construction methodology, rebalancing frequency, transaction cost analysis and risk calculations
- Analyzed third-party bond liquidity indicators and environmental, social and governance (ESG) datasets for potential incorporation into JP Morgan's suite of fixed income indices

Mackay Shields LLC, New York, New York — January 2017 – May 2020
Quantitative Research Analyst, Associate Director

- Actively managed the IQ S&P High Yield Low Volatility Bond ETF and global high yield enhanced index portfolios
- Maintained responsibility for ongoing research & development of portfolio construction tools. These tools used both supervised and unsupervised machine learning techniques for portfolio rebalancing, outlier detection and scenario analysis
- Wrote macroeconomic overview newsletters to institutional clients discussing recent macroeconomic themes and how they pertained to the global high yield and investment grade corporate bond markets

Mackay Shields LLC, New York, New York — August 2013 – December 2016
Quantitative Research Analyst, Associate

- Supported high yield portfolio managers on the global fixed income team with daily portfolio oversight
- Built a factor attribution model for global high yield and investment grade corporate bonds. The output of the model displayed each factor's contribution to the cross-sectional variation in total returns. Worked with software engineers to optimize the original source code and build a user-friendly interface
- Created multiple data pipelines using web scraping methods, open source APIs and ETL techniques

New York Life Investment Management, New York, New York — June 2011 – July 2013
Credit Analyst, Associate

- Joined the newly formed emerging markets corporate bond team at Mackay Shields where I contributed to the development of the team's investment philosophy and process for investing in emerging market corporate bonds
- Built a relative valuation model for both high yield and investment grade emerging market corporate debt issuers. The model used both corporate bond risk analytics and company financial statement metrics to create a credit risk index

AllianceBernstein, White Plains, New York — August 2010 – May 2011
Global Analytics Associate

- Built and automated global corporate bond attribution reports for both retail and institutional clients

TECHNICAL PROFICIENCY

- Python, Matlab, PostgreSQL, AWS S3, Microsoft SQL Server, Git, Bloomberg, Haver Analytics