

# Feyzi Can Eser

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## EDUCATION

### Georgia Institute of Technology

Aug 2023 – Dec 2024

MS, Computational Data Analytics

Atlanta, GA

- Building expertise in advanced topics in ML, AI, Data processing, Algorithms, and Statistical Modelling
- Conducting a research project at the Human Computer Interaction Lab on using electrodermal activity data from wearable sensors to predict IT worker productivity and recommend optimal break times - currently in the experiment design phase

### Imperial College London

Sep 2019 - Jun 2023

MEng & BEng Mechanical Engineering (Integrated Master's & Bachelor's Degree)

London, UK

- Specialized in computational science and engineering, graduated with First-Class Honors (USA 4.0 GPA equivalent)

## SKILLS

**Programming:** Advanced Python. Experienced in C, C++ and Matlab, Proficient in R

**Data Analytics:** Data Wrangling with Pandas & SQL, API calls, Web scraping, Visualization with D3.js, Seaborn, Tableau

**Machine Learning:** Feature Engineering, Model Development, and Evaluation with Sklearn, Tensorflow, and PyTorch

Practical experience with methods including Regression, Clustering, SVMs, Decision Trees, Bayesian Networks and HMMs

**Big Data & Distributed Systems:** Experience using Hadoop, MapReduce, Pig, PySpark and AWS for querying large datasets

**Computational Methods:** Numerical Methods, Convex Optimization, Graph Search and Game Playing Algorithms

**Languages:** Turkish (Native), English (Fluent), German (Fluent), Mandarin (Beginner - ongoing learning)

## EXPERIENCE

### JP Morgan

Jun 2023 - Aug 2023

*Corporate Equity Derivatives Intern*

London, UK

- Built expertise in pricing and hedging of various option products, worked on live deals, and competed in trading simulations
- Investigated patterns in the volatility premium of convertible bonds, backtesting various instruments in Python to reveal an unexpected 40% drop in the final six months before maturity, advising clients with sizable holdings on pre-extension strategies
- Analyzed competitors' enhanced share buyback strategies using Pandas, crafted technical plots via Seaborn, and identified improvements for a \$50m+ yearly revenue product

### JP Morgan

Jun 2022 - Aug 2022

*Market Risk Intern*

London, UK

- Gained proficiency in quantitative risk management of linear and nonlinear trading books in Equity and Currency risk desks
- Streamlined a 30-minute manual process by automating risk breach monitoring with a Python script that analyzed intraday risk data upon email alerts, outputting problematic trades to Excel, and visualizing risk changes
- Visualized risks from exotic FX options with interactive Tableau dashboards that auto-updated daily with SQL queries

### Imperial College London

Sep 2021 - Jun 2023

*Outreach Ambassador & Teaching Assistant (Part-time)*

London, UK

- Delivered STEM outreach programs for kids, including tutoring, engineering design workshops, and science experiments
- Led office hours for freshmen and sophomores in Maths, Computing, and Mechatronics

### KOC University

Jun 2021 – Aug 2021

*Summer Undergraduate Researcher in Robotics*

Istanbul, TR

- Undertook extensive individual research to gain expertise in ROS, an open-source robot operating system, Gazebo, a 3D simulation software, and MoveIt, a robotics manipulation and kinematics platform, in Linux
- Utilized Python with the MoveIt library to simulate an industrial Panda robot performing pick and place task

## PROJECTS

### Simulated Macroeconomics Laboratory

- Developed Agent-Based Macroeconomic Model with Object Oriented Programming in C++ for evaluating economic policies
- Incorporated workers, firms, a central bank, and government, modelling their interactions in labor, goods, and loan markets to form a digital economy that can reproduce key stylized economic facts and be run with customized scenarios

### Datathons

- Built an XGBoost classifier, tuned hyperparameters with GridSearch, engineered new features from medical claim data and conducted SHAP analysis for a model to predict factors causing adverse drug side effects in the Humana Healthcare Datathon
- Won second place at Imperial AI-Hack by utilizing weather forecast data to predict electricity prices in half-hour intervals

## INTERESTS

- Reading and listening to podcasts on ancient history, stoic philosophy, economics, and fiction, board games, coffee brewing