Grant Backlund

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 grantbacklund

Education

2015–2020 **University of Florida** PhD, Statistics.
- **Joan S. Mendenhall Fellowship**
- Dissertation: *Analysis of Markov chain Monte Carlo algorithms for Bayesian regression models with heavy-tailed and skewed error distributions,* Advisor: James P. Hobert.

2015–2018 **University of Florida** MS, Mathematics.
- Qualifying Exam Topics: Abstract Algebra, Real Analysis.

2015–2017 **University of Florida** MStat, Statistics.
- Thesis: *An overview of the data augmentation algorithm.*

2012–2015 **University of Virginia** BA, Financial Mathematics and French.
- Graduated in 3 years with a double major and 38 hours of graduate level coursework.

Experience

Mar 2021– **Data Scientist**, Google, Mountain View.

2020–2021 **Associate, Agency MBS Trading**, Bank of America, New York.
- Algorithmic TBA trading, deep learning for prepayment models.

2019–2020 **Research Assistant**, University of Florida, Advisor: Michael Daniels.
- Bayesian nonparametric latent class regression for time series data, papers forthcoming.

2019 **Quantitative Strategies Summer Associate**, Bank of America, New York.
- Municipal bonds, machine learning for FICC electronic trading algorithms.

2016 **Quantitative Management Associate Intern**, Bank of America, Charlotte.
- Balance sheet management, time series forecasting of loan portfolios.

2015 **Quantitative Advisory Services Intern**, Ernst & Young, Washington D.C.
- Credit risk modeling, model validation, capital stress testing.

Publications

- Backlund, Jung, and Hobert (2021). Analysis of a Gibbs sampler for Bayesian linear regression with skewed and heavy-tailed errors.
- Backlund, Hobert, Jung, and Khare (2021). A hybrid scan Gibbs sampler for Bayesian models with latent variables, *Statistical Science.*
- Backlund and Hobert (2020). A note on the convergence rate of MCMC for robust Bayesian multivariate linear regression with proper priors, *Computational and Mathematical Methods.*

Courses Taught

- STA 4210: Regression Analysis, Fall 2019 (60 students)
- STA 4322: Intro to Statistics Theory, Summer 2018 (46 students)
- STA 3024: Intro to Statistics II, Summer 2017 (77 students) and Spring 2017 (192 students)

Technical Skills

- R, Python, SQL, LaTeX, Excel.
- SIE, Series 7, Series 63.
- Fluent in French.