

Website: [israeldi.github.io](https://israeldi.github.io)

# Israel Diego-Guerra

185 Lake Village Dr. Apt. 103, Ann Arbor, MI | [israeldi@umich.edu](mailto:israeldi@umich.edu) | (734) 845-8431

## EDUCATION

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### University of Michigan

Ann Arbor, MI

*Master of Science in Quantitative Finance and Risk Management*

*Sept.2018 - Apr.2020*

*Master of Science in Applied Statistics*

- Cumulative GPA: 3.568/4.0
- Hispanic Scholarship Fund (HSF) Scholar 2018-2020
- Summer Bootcamp Instructor for incoming First-Year students
- Quant Lab Club Leader
- Selected Coursework: Stochastic Calculus, Financial Mathematics – Continuous Time, Data Analysis in Python, Statistical Inference, Probability Theory

### University of Michigan

Ann Arbor, MI

*Bachelor of Science in Economics and Mathematics of Finance*

*May 2013 - Apr.2016*

- Cumulative GPA: 3.467/4.0
- Selected Coursework: Financial Econometrics / Time Series, Linear Optimization, Stochastic Processes, Applied Statistics, Mathematical Finance

## PROFESSIONAL EXPERIENCE

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### PNC Financial Services Group, Inc.

Pittsburgh, PA

*Market Risk Management Intern*

*May 2019 - Aug.2019*

- Worked in the Mortgage Portfolio Analysis group utilizing financial risk modeling software programs and modeling tools in support of monitoring market risk
- Operated financial models related to market risk, liquidity risk, and capital adequacy
- Analyzed results of various processes such as VaR models, backtesting, and P&L attribution to support current regulatory requirements

### Ace Tutors

Ann Arbor, MI

*Tutor*

*Feb 2017 - Present*

- ACT, SAT, and GRE prep
- AP Statistics, AP Macro/Micro, AP Calculus
- Precalculus, Algebra, Geometry

### Northwestern Mutual

Ann Arbor, MI

*Financial Advisor*

*Oct.2016 - Mar.2017*

- Provided financial planning services and presented comprehensive plans to families, business owners, and young professionals
- Calculated proper asset allocation for clients based on risk tolerance and investment objectives
- Worked closely with mentor to implement prospecting methods and grow financial planning practice

### Meridian Compensation Partners, LLC

Lake Forest, IL

*Consulting Summer Intern*

*May 2016 - Aug.2016*

- Participated in range of executive compensation matters, short- and long-term incentive plan design, and analysis of pay vs. performance alignment
- Collected compensation data from company proxies in order to construct Meridian's annual Governance Survey Database, routinely used in consulting
- Built web-scraping algorithm using R that populated Excel spreadsheets with data on Board of Directors and Executives found on Morningstar, improving data-gathering efficiency

**Michigan Institute for Teaching and Research in Economics (MITRE)***Research Assistant for Professor Dean Yang*

Ann Arbor, MI

*June 2015 – July 2017*

- Collected data on Mexican saint celebrations through online encyclopedias and news articles in order to analyze how timing of celebrations correlated to economic development of municipalities
- Categorized saint data using STATA and cleaned data in order to increase validity and improve results for analysis

**PROJECTS**

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**IAQF 2019 Finalist****Financial Econometrics Research***Coursework in Econometrics / Time Series*

University of Michigan

*Jan.2016 - Apr.2016*

- Constructed impulse responses using monthly VAR(24) model to analyze impact of Oil Demand/Supply shocks on cumulative real stock returns during the early 2000s recession and Great Recession
- Back-tested monthly factor models on Matlab using PCA to forecast 1-year ahead cumulative U.S. stock returns using broad set of macroeconomic predictors

**COMPETITIONS**

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**Eighth Annual IAQF 2019:** Top 5 Finalists**5<sup>th</sup> Midwest Case Competition:** Finals 3<sup>rd</sup> place**SKILLS AND INTERESTS**

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**Skills:** C++, Python, R, Matlab, SQL, Stata, and Bloomberg**Accolades:** Jane Street Puzzles Leaderboard, April and June 2019**Languages:** Bilingual in English and Spanish**Citizenship:** Permanent Resident (Green Card Holder)