Website: israeldi.github.io

Israel Diego-Guerra

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EDUCATION

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: 3.769/4.0
- 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

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) Ann Arbor, MI
Research Assistant for Professor Dean Yang *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

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

Eighth Annual IAQF 2019: Top 5 Finalists
5th Midwest Case Competition: Finals 3rd place

SKILLS AND INTERESTS

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)