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: 3.568/4.0
- Hispanic Scholarship Fund (HSF) Scholar 2018-2020
- Quant Lab Club Leader / Summer Bootcamp Instructor for incoming Quant First-Year students
- Selected Coursework: Stochastic Calculus, Financial Mathematics – Continuous Time, Data Analysis in Python, Statistical Inference, Machine Learning
- Awards: 2019 IAQF Academic Student Competition (Top 5/48); 5th Midwest Case Competition (3/24)

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

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

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

SKILLS AND INTERESTS

Skills: C++, Python, R, Matlab, SQL, Stata, Bloomberg (BMC), MapReduce, Hadoop
Languages: Bilingual in English and Spanish
Citizenship: Permanent Resident (Green Card Holder)