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| 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

**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

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* 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

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# 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

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Operated financial models related to market risk, liquidity risk, and capital adequacy

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Analyzed results of various processes such as VaR models, backtesting, and P&L attribution to support current regulatory requirements

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# 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

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Collected compensation data from company proxies in order to construct Meridian’s annual Governance Survey Database, routinely used in consulting

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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

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**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

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Categorized saint data using STATA and cleaned data in order to increase validity and improve results for analysis

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# 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

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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

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# 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)