

Javier Zapata

6550 El Colegio Rd., Apt 5104
Santa Barbara, CA 93106
e-mail: zapata@pstat.ucsb.edu

RESEARCH INTERESTS Statistics, Machine Learning, Information Theoretic Learning, High-Dimensional Statistics, Graphical Models, Clustering Methods

EDUCATION **University of California, Santa Barbara** Santa Barbara, CA
PhD in Statistics and Applied Probability (GPA: 3.94) 2015-Current
Advisor: Sang-Yun Oh

University of Chile Santiago, CHILE
Industrial Engineer (Final Grade: 7.0/7.0) 2005-2011
& *Bachelor of Engineering Science in Industrial Engineering*
Dissertation Title: “*Stability Analysis of Credit Ratings Applied to Synthetic CDOs*”

PROFESSIONAL EXPERIENCE **SimpliRoute** Mountain View, CA
Data Scientist - Intern July 2017 - September 2017

- Developed data mining tools to analyze delivery planning data.

Ministry of Finance, Sovereign Wealth Funds (SWF) Santiago, CHILE
International Finance Analyst 2013 - 2015

- Performed quantitative analyses for the investment policy of the SWFs and its financial investment committee.
 - Analyzed the optimal size of the Pension Reserve Fund’s investment portfolio (US\$5.8 billion)
 - Developed a Vector Auto Regressive asset allocation model for the Economic and Social Stabilization Fund (US\$15 billion)
- Reduced operational risk of SWFs’ by developing an information database system for reports and data analysis.

Center of Finance, University of Chile Santiago, CHILE
Research Scientist, Advisor: Arturo Cifuentes. 2011

- Conducted Monte Carlo simulation studies on credit ratings and synthetic CDOs.
- Developed a methodological framework to implement a real estate index for the Chilean housing market.

Fischer & Zabala (Financial asset manager) Santiago, CHILE
Part-time Quantitative Financial Analyst 2012

- Developed a credit risk model for a complex financial mortgage-backed security deal (US\$60 million) for the Chilean pension funds. The model was used to structure the fund and test its investment guidelines.
- Participated actively in roadshow meetings by addressing quantitative questions of potential investors.
- Responsible for daily monitoring of two high-yield fixed income funds.

JOURNAL AND CONFERENCE PAPERS (1) J.Zapata and A. Cifuentes. “On the Stability of Synthetic CDO Credit Ratings”.
(Link: <http://onlinelibrary.wiley.com/doi/10.1111/infi.12086/abstract>)

- (2) J.Zapata and A. Cifuentes. “Dissecting Abacus: Risks That Investors Should Have Seen”. Accepted for Presentation In: *Macrotheme Finance and Investments Conference in Paris, 2012*.

TEACHING	University of California, Santa Barbara	Santa Barbara, CA
	<i>Department of Statistics and Applied Probability</i> <i>Teaching Assistant</i>	2015-Current
	<ul style="list-style-type: none"> • PSTAT 109 - Statistics for Economics • PSTAT 120A - Introduction to Probability • PSTAT 160B - Applied Stochastic Processes • PSTAT 170 - Introduction to Mathematical Finance • PSTAT 174/274 - Time Series • PSTAT 131/231 - Data Mining 	
	University of Chile	Santiago, CHILE
	<i>Department of Industrial Engineering, School of Engineering</i>	2009 - 2011
	<ul style="list-style-type: none"> • Financial Management, Marketing Engineering, Operations Engineering courses 	
HONORS & AWARDS	University of Chile	Santiago, CHILE
	<i>Industrial Eng. Department, School of Engineering</i>	
	<ul style="list-style-type: none"> • Summa Cum Laude Graduated & Ranked 1st in the class of 2012 	2012
	<ul style="list-style-type: none"> • Best Heuristic Algorithm of the Class 	Fall 2010
	<ul style="list-style-type: none"> • Best Teaching Assistant Award (“<i>Ayudante Destacado</i>”) 	2010
	<ul style="list-style-type: none"> • Dean’s List (“<i>Alumno Destacado</i>”) 	2006 - 2011
COMPUTER SKILLS	R, Python, C/C++, SQL, Matlab, Visual Basic, Microsoft Office	