Javier Zapata

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EDUCATION

University of California, Santa Barbara — Santa Barbara, CA
PhD in Statistics and Applied Probability (GPA: 3.94) — 2015-Current
Advisors: Prof. Sang-Yun Oh and Prof. Alexander Franks

University of Chile — Santiago, CHILE
Industrial Engineer (Final Grade: 7.0/7.0) — 2005-2011
& Bachelor of Engineering Science in Industrial Engineering

PROFESSIONAL EXPERIENCE

SimpliRoute — Mountain View, CA
Data Scientist - Intern — July 2017 - September 2017
- Improved the company's analytics technologies by developing a predictive model of the logistics service time of the clients integrating mobile GPS and delivery planning datasets.
- Mined massive datasets looking for data-driven insights for business strategies.

Ministry of Finance, Sovereign Wealth Funds (SWF) — Santiago, CHILE
International Finance Analyst — 2013 - 2015
- Enhanced productivity and reduced operational risk by developing an information database system for report automation and data analysis.
- Improved the investment policy analytics of the SWF's by implementing an asset allocation model for the investment policy of the Economic and Social Stabilization Fund (US$15 billion) and studying the optimal size of the Pension Reserve Fund's investment portfolio (US$5.8 billion)
- Performed quantitative analyses for the investment policy of the SWFs and its financial investment committee.

Fischer & Zabala (Financial asset manager) — Santiago, CHILE
Quantitative Financial Analyst — 2012
- Contributed to the structure and investment guidelines of a complex financial mortgage-backed security deal (US$60 million) for the Chilean pension funds by developing a credit risk model.
- Participated actively in roadshow meetings by addressing quantitative questions of potential investors.
- Responsible for daily monitoring of two high-yield fixed income funds.

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.

TEACHING EXPERIENCE

University of California, Santa Barbara — Santa Barbara, CA
Teaching Assistant — 2015-Current
Upper Division Courses: Statistics for Economics (Fall '15), Introduction to Probability (Winter '16), Applied Stochastic Processes (Winter & Spring '16), Introduction to Mathematical Finance (Spring '16).
PhD Courses: Time Series (Fall '16, Winter'17, Spring '17) and Data Mining (Fall '17).

University of Chile — Santiago, CHILE
Teaching Assistant — 2009 - 2011
Upper Division Courses: Financial Management, Marketing Engineering, Operations Engineering

TECHNICAL STRENGTHS	**Scientific Programming:** R(expert), Python(expert), Matlab, C/C++, Java **Database:** SQL, PostgresSQL **Languages:** English (fluent), Spanish (native) **Relevant PhD Coursework:** Applied Statistics, Theoretical Statistics, Stochastic Processes, Machine Learning, Data Science, Data Mining, Probabilistic Graphical Models and Functional Data Analysis.

JOURNAL AND CONFERENCE PAPERS

(1) J.Zapata and A. Cifuentes. "On the Stability of Synthetic CDO Credit Ratings". *International Finance, 2016.* (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.*

HONORS & AWARDS

University of Chile — Santiago, CHILE
Industrial Engineering Department, School of Engineering

- Summa Cum Laude Graduated & Ranked 1st in the class of 2012 — 2012
- Best Heuristic Algorithm of the Operations Engineering Class — Fall 2010
- Best Teaching Assistant Award ("*Ayudante Destacado*") — 2010
- Dean's List ("*Alumno Destacado*") — 2006 - 2011

INTERESTS — Listening to music, playing guitar, dancing Salsa, and hiking.