

# J. GIBRÁN PENICHE



## EDUCATION

2014  
|  
2020

**(ITAM) Instituto Tecnológico Autónomo de México**  
B.S., Actuarial Sciences 📍 Mexico City, Mexico

Courses included: Bayesian Inference, QRM, Development and Valuation of insurance products and Numerical Methods.

2014  
|  
2020

**(ITAM) Instituto Tecnológico Autónomo de México**  
B.S., Financial Direction 📍 Mexico City, Mexico

Courses Included: Portfolio Management, Financial Analysis, Corporate Finance, Fixed Income and Derivative instruments.



## EXPERIENCE

09-2020  
|  
Present

**Model Validation Consultant**  
*Risk Management Direction* 📍 Scotiabank  
Ana Laura Minor Castillo, MS

### Description:

- Validate theoretical framework, assumptions and limitations of all models in the inventory (derivatives, credit risk, market risk, interest rate risk, operational risk, etc)
- Corroborate model assumptions with user data and assess model documentation
- Reproduce results independently and assess discrepancies between results
- Propose and participate in model robustness enhancement with applicable ML/AI methodology and/or more adequate models

09-2019  
|  
06-2020

**Assistant**  
*Actuarial Sciences Department* 📍 ITAM  
Alberto Contreras Cristán, PhD Manuel Mendoza Ramírez, PhD.

### Description:

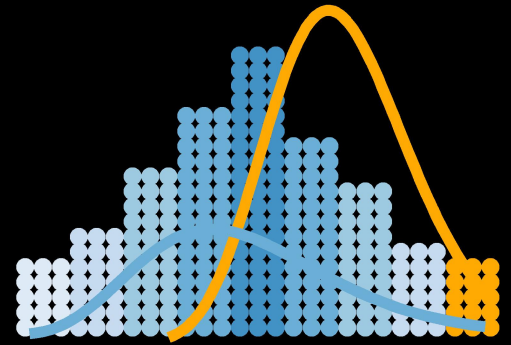
- Bayesian inference for finite populations via semi parametric models
- Infinite Normal Mixtures with Dirichlet Process prior
- Code Optimization translating from R to Julia and c++

06-2018  
|  
06-2020

**Assistant**  
*Accounting Department* 📍 ITAM  
Araceli Elguea Espinosa, PhD

### Description:

- Workshops on sales estimation
- Applied Linear Regression



## CONTACT INFO

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🌐 jgpeniche

✉ jgpeniche

🐦 @PenicheGibran

📞 (+52) 55-45-39-63-80

## SKILLS

### IT:

Microsoft Office  
R (Shiny, Markdown)  
SQL  
C++

### Languages:

🌐 Spanish  
🌐 English

## AREAS OF INTEREST

Asset Management

Financial Analysis

QRM

Bayesian Inference for financial models (time series, portfolio management, stochastic simulation, forecasting)

Finance from the data science perspective

Reproducibility and good software practices

Cloud computing

06-2016  
|  
06-2019

### President & Founder

*Salsa con Colmillo Dancing School & Company*

📍 ITAM

Description:

- Head of a 6-person team
- Dance classes by levels (groups between 20 and 40 people)
- Budget Administration, personnel training and event planning
- Principal responsible of choreographic design



## EXTRA CURRICULAR ACTIVITIES

11-2019  
|  
04-2020

### CFA Lvl. 1

National 1st Place, Regional Finalist

Organizer: CFA Institute

Description: *Issue an investment recommendation on a publicly traded firm based on fundamental analysis. Competition consisted on a written report and an oral presentation.*

02-2021

### CFA Research Challenge

Successfully completed CFA Program Exam level 1

Organizer: CFA Institute

Description: *The CFA Program is a three-part exam that tests the fundamentals of investment tools, valuing assets, portfolio management, and wealth planning. The CFA Program is typically completed by those with backgrounds in finance, accounting, economics, or business.*

04-2020  
|  
Present

### Cuestion de Datos, Podcast

Co-Creator & Co-Host

Description: *Divulge podcast on themes concerning Data Science, Statistics & Machine Learning*

12-2018

### Realized vs. Average Returns on statistical significance of CAPM Research

Organizer: Atanu Paul

Description: *Test statistical significance of realized versus average returns in portfolios of Mexican publicly traded stocks.*

06-2018

### Bayesian inference over Mexican TIIIE Research

Organizer: Felix H. A. Matthys

Description: *Fitting a Student's  $T$  distribution over changes in levels of Mexican TIIIE at different maturities. Degrees of freedom of normalized data were to be found in order to calculate Value at Risk of a bond portfolio.*

02-2018

### Ruedafest, Latin-American Casino Championships

Latin-American 2nd Place

Organizer: RuedaFest

Description: *2nd place of Rueda Novel Category with a 20-element coreography.*