# 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:

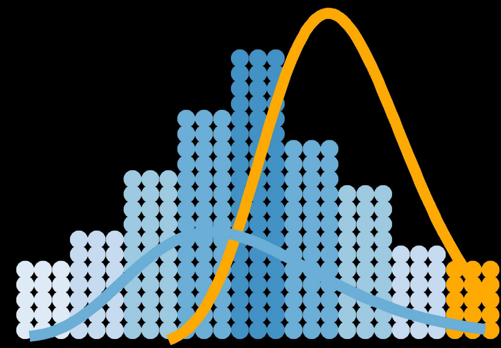
- Bayesian inference for finite populations via semi paremetric models
- Infinite Normal Mixtures with Dirichilet Process prior
- Code Optimization translating from R to Julia and c++

06-2018 | 06-2020

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

Description:

- Workshops on sales estimation
- Applied Linear Regression



## CONTACT INFO


jgpeniche@gmail.com
github.com/jgpeniche
https://jgpeniche.medium.com/
@PenicheGibran
(+52) 55-45-39-63-80


## SKILLS

**IT:**

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

**Languages:**

Spanish

English

## AREAS OF INTEREST

Asset Managment

Financial Analysis

QRM

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

Finance from the data science perspective

02-2020 | 05-2020

### Speaker
*Finantial Direction Representation* — ITAM

**Description**:

- Workshops in creation of complete data products for finance (Markdown & Shiny) and model calibration

06-2016 | 06-2017

### Assistant
*Social Service Office* — ITAM

Gisela Carmona Rodríguez

**Description**:

- Social service release and exchange courses revalidation procedures
- Support on the coordination of “Prepa Abierta para adultos” and “PERAJ adopta un amig@” programs

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 Challenge
National 1st Place, Regional Finalist

**Organizer**: CFA Society Mexico

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

04-2020 | Present

### Cuestion de Datos, Podcast
Co-Creator & Co-Host

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

05-2019

### Banking the Unbankable, Financial Inclusion Challenge
Participant

**Organizer**: PwC

**Description**: *Create a tuiton loan for Mexican Students. The loan would be collateralized on future income and over a Temporal life insurance policy in order for interest to be affordable.*

12-2018

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

**Organizer**: Atanu Paul

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

06-2018

### Bayesian inference over Mexican TIIE

Research

**Organizer**: Felix H. A. Matthys

**Description**: *Fitting a Student´s T distribution over changes in levels of Mexican TIIE 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.*