

John Muller

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Overview

- ▷ Computer Scientist(Ph.D.), Data Scientist, and Finance Quant with over 15 years of experience solving analytic problems in a variety of industries.
- ▷ Data Science practitioner with multiple certificates in analytics/data science and over 5 years of experience building supervised and unsupervised models as well as exploratory data analysis.
- ▷ Experience with quantitative investing both on the sell side(4 years) and on the buy side(5 years).
- ▷ Knowledge of and experience with factor models for quantitative investing.

Skills/Areas of Expertise

- Python (10 years) and it's ecosystem: notebooks, pandas, numpy, et cetera.
- In depth knowledge of Machine Learning algorithms ranging from regression to ensemble methods to neural networks.
- Scikit learn, keras/tensorflow, and pytorch.
- SQL (15 years), Git.
- Experience with large data sets using PySpark and Hive.
- Experience with data visualization tools such as Spotfire and Matplotlib.
- Time series analysis and forecasting.
- Excellent communication skills.

Sample of relevant past accomplishments

- Designed and built a dashboard for Portfolio Managers to compare returns and exposures for sets of portfolios, allowing them to identify both anomalies and opportunities in their portfolio strategies.
- Built a dashboard for the Securities Lending traders that unified their data and allowed for new kinds of comparison and analysis.
- Implemented adding transaction costs into the attribution framework giving Portfolio Managers a better understanding of it's effects on returns.

Professional Experience

Contract Python Programmer

Bank of America

Dec 2022 - present

Developing Python and SQL tools to give the bank a more flexible process for loading and managing sensitive data.

- Empowered IT to quickly diagnose problems with ETL process by updating Airflow Python code that produced robust output.
- Enabled IT to determine inputs and outputs by completing Swagger yaml file documentation of API endpoints.

Data Scientist

Lowe's

Nov 2021 - Apr 2022

- Coded a rules-based method for recommendations which was put into production.
- Proposed and built an innovative graph ML method that can use product attributes as well as web traffic data. This was important because it addressed the issue of new products which have no history of view data.

Python/SQL Code Reviewer

PNC Bank

Oct 2019 - Nov 2021

Review code to ensure that it satisfies given requirements.

- Developed a Pandas data frame profiling tool that produced an extensive summary of a data frame, saving time for all reviewers and money for the firm.
- Helped avoid Regulatory Penalties by reviewing over 24 sets of Python and SQL code to ensure that the code meets the requirements and that the results are reproducible.

Analytic Lead **Acadian Asset Management** Feb 2013 - Mar 2018

- Designed and built a dashboard for Portfolio Managers to compare returns and exposures for sets of portfolios, allowing them to identify both anomalies and opportunities in their portfolio strategies.
- Implemented adding transaction costs into the attribution framework giving Portfolio Managers a better understanding of it's effects on returns. The work resulted in re-estimation of apriori transaction costs.
- Devised and implemented a method to estimate broker skill based on page rank. Knowledge of broker skill is critical in managing execution costs and impacts on alpha.

Strategic and Technical Lead **Enter The Data** Feb 2012 - Feb 2013

My own brand for Data Science and Computer Science consulting

Worked with clients to understand their business needs and translate them into analytic/data science projects.

- Time series exploratory analysis and prediction.
- To identify strategies that retain customers, estimated and analyzed of customer retention across markets.
- To help optimize inventory and sales around extreme events, estimated the effects of weather on sales.
- Worked with an HR company to improve their applicant matching by clustering employee types.
- To assess and optimize marketing spend, estimated the value of marketing campaigns.
- Python/SQL code review for a mid-sized bank.
- Python coding for a large bank.

Analytic & Visualization Lead **State Street Associates** Aug 2007 - Feb 2012

State Street Associates is the research arm of State Street Corporation's trading business.

- Team leader for the group responsible for creating both the Fixed Income and Equity holdings indicators.
- Managed teams that developed and released 14 new Foreign Exchange and Equity flow indicators.
- Built a dashboard for the Securities Lending traders that unified their data and allowed for new kinds of comparison and analysis. Once complete it was put into use on the desk immediately.

Analytic Lead **Bank of America** Oct 2001 - Aug 2007

- Developed tools to analyze differences in rate on corporate bonds with the same rating to support a project on revising corporate loan hedging strategies.
- Analyzed loan-level cash flow data and built models to predict mortgage servicing profitability. Loan servicing fees are an important revenue stream for the bank.
- Extensive analysis on the effects of pricing policies on application volume for the mortgage pricing team.

Education

University Education

Ph.D. Information and Computer Science Georgia Institute of Technology

B.S. Computer Science University of Georgia

Continuing Education Certificates

Artificial Intelligence Professional Program Stanford

Managing Big Data MIT

Quantitative Finance - Math Track Carnegie Mellon

Quantitative Methods in Finance Stanford