Derek Steffen

Data Scientist

Well-rounded **Data Scientist** with 10 years' experience analyzing everything from hedge funds, futures, and FX to software, claims, and large capital expenditures. Proven track-record rapidly learning and applying new technical skills/concepts then communicating insights to senior leaders. Eager to apply capabilities to Blue Orange in Data Scientist role.

Work History

Business Development Director — **Jan, 2019 – Current**

Flint Hills Resources

- Framed value proposition of $5MM+ IT projects (e.g. logistics, CTRM, supply chain)
- Led cross-functional teams (operations, project management, commercial) to diligence $10-60MM investments and communicate value drivers to management.
- Evaluated economic value of 2 facilities facing market and operational head-winds.

Risk & Treasury Manager — **Sep, 2017 – Jan, 2019**

Flint Hills Resources

- Led and developed multi-functional team of 3 treasury and risk analysts. Established clear visions for both sub-groups.
- Identified and framed-up opportunity to optimize FHR's FX hedging transactions. Used simulations to estimate savings of $50-100k/year.

Risk Manager — **Sep, 2015 – Sep, 2017**

Flint Hills Resources

- Led market risk team's daily support of 6+ commercial trading groups with risk analytics, performance decomposition, opportunity framing, controls, and training.
- Designed and implemented systems and processes using Power BI, DAX, APIs, VBA, and Access to produce dozens of on-demand, statistical risk metrics.
- Created robust, user-friendly tool for efficiently evaluating trading opportunities within commercial teams and communicating those opportunities to management.
- Implemented academic papers to estimate potential drawdown, simulate correlated returns, stress correlation matrices, optimize position sizing, and estimate dependence.

Degrees

M.S. Predictive Analytics
Northwestern University

B.S.B.A Finance
The University of Tulsa

Skills

Statistical Analysis

Machine Learning

Risk Modeling

Opportunity Framing

Economic Thinking

Languages

Python, R, VBA
Advanced

DAX
Native

SQL, SAS, C#
Novice

Contact

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Risk Analyst

May, 2013 – Sep, 2015

Koch Industries

- Created Python simulation to estimate correlated credit default risk of global receivables portfolio. Used importance sampling to identify key contributors.
- Modeled economic benefits of prospective security software due to reducing successful network cyber-attacks.
- Forecast workers' compensation claims at Georgia-Pacific. Recommended optimal contracting structure based on forecasts.
- Estimated risk metrics (VaR, stress, beta, etc.) of multi-billion dollar investment portfolio consisting of hedge funds and internally managed strategies.
- Trained non-linear regression model to predict long-term FX changes based on purchasing power parity dislocations.
- Authored 15+ tools and white papers on liquidity, embedded insurance, analyst development, best practices / controls, commercial risk optimization, etc.

Education

M.S. Predictive Analytics **March, 2018**

Northwestern University - Evanston, IL

GPA: 4.0 | Coursework: machine learning, deep learning, multivariate/non-linear regression, stochastic simulation, time series, database systems

B.S.B.A. Finance **May, 2009**

The University of Tulsa - Tulsa, OK

GPA: 4.0 | Minor: Economics