Michael Conway

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WORK EXPERIENCE

Wells Fargo Advisors **Saint Louis, MO**
Securities Operations Specialist, Advisory Account Setup July 2019 – Present

- Ensuring that advisory account setups are captured accurately and coded correctly in internal systems
- Processing internal service requests for customer IRA consolidations and conversions
- Handling adjustments to periodic IRA distributions and contributions

Whitebox Advisors **Minneapolis, MN**
Quant Intern January 2019 – April 2019

- Applying quantitative methods in the development of systematic, cross-asset trading strategies
- Using machine learning techniques to determine hedge ratios for capital structure arbitrage trades
- Researching co-movement between equity and credit default swap markets

Citigroup **New York, NY**
Analyst, Quantitative Trading & Analysis May 2015 – February 2017

- Second Year Rotation-Quantitative Credit Analysis
  - Improving predictive models of default probability and loss given default
  - Developing strategies in IG and high-yield to outperform major credit indices
- First Year Rotation-Agency MBS Trading
  - Providing liquidity to the agency specified pool market
  - Utilizing quantitative models of interest rate term structure and mortgage prepayment

EDUCATION

University of Southern California, Viterbi School of Engineering **Los Angeles, CA**
PhD. Student/Graduate Research Assistant July 2017 – December 2017

- Researching deep reinforcement learning methods
- Modelling probability of default in US residential mortgage market
- Completing coursework in online convex optimization
- Attending seminars covering new areas of research in the department

Emory University **Atlanta, GA**
Mathematics BS, Computer Science BA August 2011 - May 2015
Cumulative GPA: 3.85/4.0
Honors: Phi Beta Kappa, Deborah Jackson Mathematics Award
Activities: Emory club lacrosse team, Sigma Alpha Epsilon social fraternity

SKILLS AND INDEPENDENT STUDY

Algorithmic Bitcoin Trading

- Built an automated trading system to trade bitcoins based on signals generated from a non-linear autoregressive exogenous input (NARX) model on 10 minute intervals
- Engineered model inputs based on BTC-e exchange bid/ask order book and recent price data

Programming: R, Python, C, Java, Matlab, SQL, VBA, TensorFlow