JOHN H. SCHWENCK

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LinkedIn

EDUCATION

Texas A&M University

College Station, TX

The College of Science | Master of Science; Statistics - Computational Statistics Track

Class of 2021

*** Graduate Teaching Assistant (TA) – Principles of Data Science Using Python (Spring 2020 – Spring 2021)

The Pennsylvania State University

University Park, PA

The College of Liberal Arts | Bachelor of Science; Economics

Class of 2016

Smeal College of Business | Bachelor of Science; Supply Chain & Information Systems

WORK EXPERIENCE

Wells Fargo Bank, N.A.

Charlotte, NC

Quantitative Analyst | Artificial Intelligence & Machine Learning Center of Excellence (CoE)

July 2021 - Present

- Develop models for the Consumer group (marketing, pricing, fraud detection, call center, and other customer-centric
 operations) by researching and translating modern machine learning techniques from academic literature
- Currently researching a novel spatial and quantile-based network approach to optimize ATM replenishment
- Led a direct-mail marketing campaign involving the full modeling lifecycle from ideation to deployment relying on various machine learning algorithms that targets prospective customers to open a checking account
- Streamlined the CoE's internal modeling pipeline Python package to optimize runtime by adding a new suite of features as well as integrating third-party data sources for engineering new features across all modeling teams

Texas A&M Athletics

College Station, TX

Statistical Consultant | Sports Science and Analytics

June 2020 - May 2021

- Incorporated real-time physiological data from Oura rings and other wearable devices of athletes for functional data regression to estimate various performance metrics and optimize training protocols
- Strategically utilized Men's Basketball COVID-19 gameplay and practice contact tracing data in order to minimize player absence during regular and post-season play by preventing safety protocol violations and avoiding SEC sanctions

South Jersey Industries

Atlantic City, NJ

Senior Analyst | Strategic Analytics & Corporate Development

June 2016 - April 2019

- Utilized geospatial data and developed an XGBoost model in R to generate pipeline failure probabilities at various locations for gas leak prevention and other potentially fatal situations
- Leveraged R, Python, and SQL to create a company-wide data visualization dashboard in Power BI that integrated departmental performance metrics to drive accountability and transparency in data reporting
- Improved the Trading teams' asset portfolios by developing a quantile-regression model using R and SQL to predict the likelihood of their natural gas trade volumes receiving a "supply cut" during the pipeline nomination process
- Optimized call center volume by developing a queuing network for call arrival times and a Spatial Poisson Process model to predict the most probable call locations in order to economically dispatch response workers.

RESEARCH EXPERIENCE

Academic Research

Texas A&M – Department of Statistics Graduate Researcher

College Station, TX

May 2020 – September 2022

- Conduct research with departmental faculty and collaborative researchers at Johns Hopkins University to develop algorithms through the *iglu* R package that detect abnormal rates of change in continuous glucose monitors (cgm) using a variety of machine learning techniques, data visualization, and medical analysis measures
- Creator and author of, *bp*, the first open-source R package dedicated to measuring and analyzing blood pressure data through a suite of data-processing tools and prognostic metrics from relevant literature | Python equivalent in progress
- Methodological research involved functional data analysis (multilevel fPCA) to analyze sleep duration curves

Founder | Director of Macroeconomic Research

- Founded the organization to bridge the gap between technical and non-technical backgrounds who shared a mutual interest for the energy industry and a desire to further their knowledge through cross-disciplinary research
- Directed all research efforts for monthly market outlook newsletters by conducting statistical analyses for each of the four core focus areas (Oil, Gas, Weather, and Economy) and implemented various computational algorithms via R

Independent Research

Riding for Research – A Cycling Trip Across North America Project Manager | Cyclist

United States & Canada April 2019 – April 2020

- Pedaled a 1991 Cannondale M1000 bicycle 6,000 miles from New York City to Seward, Alaska to collect fitness, dietary, and cardiac related data through various health tracking sensors for an initial pilot study
- Analyzed biomedical signals (both covert biomarker signals such as heart rate, blood pressure and sleep, as well as overt signals such as meal and stress logs) to assess the impacts of exercise, stress, sleep, and nutrition
- Collected data hosted on Harvard Dataverse and blood pressure data available in the R package, bp

CONFERENCES & PRESENTATIONS

• R/Medicine Conference, R Consortium – Poster Presenter bp: Blood Pressure Analysis in R

Virtual (due to COVID-19) *August 2021*

PUBLICATIONS & SOFTWARE DEVELOPMENT

Publications

All code and packages available via GitHub at https://github.com/johnschwenck

- bp: Blood pressure analysis in R | Available on GitHub and CRAN
 Schwenck J, Punjabi NM, Gaynanova I (2022). PLOS ONE 17(9): e0268934. https://doi.org/10.1371/journal.pone.0268934
- iglu: Interpreting Glucose Data from Continuous Glucose Monitors (CGM) in R

 Authors (CRAN version 3.0.0): Broll S., Shih J., Schwenck J., Hicban M., Buchanan D., Martin M.,

 Chun E., Patel P., Muschelli J., Fernandes N., Urbanek J., Seo J., Meyyappan A., Nguyen N. and

 Gaynanova I.
- Riding for Research: Cycling Pilot Study from NYC to Alaska (2019). Schwenck J., Harvard Dataverse

Publications utilizing John Schwenck's research

• J. A. Handler, C. F. Feied and M. T. Gillam, "Novel Techniques to Assess Predictive Systems and Reduce Their Alarm Burden" in IEEE Journal of Biomedical and Health Informatics, 2022, doi: 10.1109/JBHI.2022.3189312.

SKILLS & INTERESTS

Programming: R, Python, SQL, Git/GitHub

Data Science & Big Data: Jupyter, Spark, Hadoop, H2O, Jira Software: Excel, Power BI, Adobe, LaTeX, Bloomberg, SharePoint

Research Interests: Functional data analysis, quantile methods, dimension reduction, energy markets

Non-academic Interests: Cycling, poker, skiing, reading, history, guitar, NY Giants