Jose Pablo Cambronero

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EDUCATION

New York University – Courant Institute of Mathematical Sciences　　　　New York, NY
Candidate for MS in Computer Science　　　　Expected May 2016
Current GPA: 3.8

University of Pennsylvania　　　　Philadelphia, PA
Bachelor of Arts in Economics and Minor in German Studies, Summa Cum Laude　　　2007 - 2011
Phi Beta Kappa (GPA: 3.93/4.0), Dean's List (2008, 2009, 2010)

WORK EXPERIENCE

Morgan Stanley, New York
Securitized Credit Research: Non-Agency Mortgages and US Housing
Analyst　　　　*June 2011 - July 2013*
Associate　　　　*July 2013 - July 2014*

- Built team's tools to perform analysis on large scale databases (>130 million observations of nested historical data and hundreds of features) using functional programming language q
- Developed strong relationships with modeling and quantitative analysis teams, working as a liaison between the more technical- and more business-oriented members on all three teams.
- Performed exploratory statistical analysis on new mortgage and housing market features to demonstrate their potential use in models via small-scale prototypes
- Leveraged programming skills to learn new languages (q/R) to improve the team's efficiency and reproducibility of results
- Active poster on the internal Morgan Stanley q programming mailing list, frequently responding to questions posted by junior and senior modeling/technology/quantitative analysis colleagues, addressing functional programming features, optimizing expressions and clarifying language constructs

Morgan Stanley, New York: *Richard B.Fisher Scholar*　　　　Summer 2010
Fixed Income Generalist Sales and Fixed Income Credit Strategy: Securitized Credit Strategy

Credit Suisse, New York: *Douglas Paul Scholar*　　　　Summer 2009
Investment Banking: Real Estate group; Alternative Investments: Private Fund Group

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ADDITIONAL EXPERIENCE

New York University　　　　Fall 2014
Teaching Assistant for Programming Languages (Masters Program Required Course)

- Led weekly recitation for Masters in Computer Science and Masters in Information Systems students
- Prepared weekly presentation reviewing concepts from lecture and providing real-world examples/exercises
- Held weekly office hours to aid students with homework and lecture questions

Morgan Stanley Fixed Income Penn Campus Recruiting Team　　　　June 2011- July 2014
Hotlist Manager

- Responsible for maintaining a database of potential candidates and their information
- Acted as a liaison between potential applicants and the firm as a whole and Fixed Income specifically

PROGRAMMING LANGUAGE SKILLS: Proficient in q, R, and C. Very interested in exploring other languages, particularly in the functional programming realm.

ADDITIONAL SKILLS/INTERESTS: Native fluency in Spanish, English, working proficiency in German. Particularly interested in computing applications in foreign languages and their use in translation and instruction. Have leveraged online courses (via coursera.org) in spare time to learn about introductory machine learning, natural language processing, data analysis, and introductory Scala