

EDUCATION

- **University of Texas** Austin, TX
Master of Science in Business Analytics May 2021
- **University of Akron** Akron, OH
Bachelor of Business Administration in Financial Management May 2020

EXPERIENCE

- **KeyBanc Capital Markets** Cleveland, OH
Quantitative Analyst 2021 - Present
 - **Vendor Management:** Consulted with vendors to gather firewall, connectivity, public/private key details from OneTick, Refinitiv, Bloomberg, and MarketAxess to enable connectivity between internal cloud environments and vendor APIs, FIX engines, and data products.
 - **Unstructured Data:** Ideated usage of internal, terabyte-scale consumer transaction dataset to track over 1100 unique companies. Utilized BigQuery and automation to build weekly sell-side research products sent to investment community.
 - **Trading Infrastructure:** Architected and wrote Java application to interface with MarketAxess FIX engine to send algorithmically-generated spread to benchmark levels for investment grade bonds.
 - **Cloud Migration:** Gathered requirements from internal team, designed, and implemented a cloud-native solution to promote usability and cost savings. Collaborated with internal technology teams to abide by security model for publicly available endpoints and data loss prevention initiatives.
 - **Pricing Engine:** Built a Flask API with Refinitiv bond fundamental data and QuantLib to support the pricing and calculation of duration, net present value, and yield-to-worst measures for investment grade corporate bonds.
 - **Generative Modeling:** Trained a generative adversarial network (GAN) with TensorFlow to simulate equity order flow data. Used synthetic data to backtest market impact models.
 - **Volatility Modeling:** Implemented equity volatility models and produced an automated Airflow job to store volatility estimations for our tradable universe. Used volatility models and Monte-Carlo simulations to estimate probability of limit order fills.
 - **Trading Application:** Built React, AgGrid, Kafka, and Redis trading application for fixed income traders to receive and act on real-time analytics. Application supports thousands of updates per second, user customization, and authentication.
 - **Spread Modeling:** Generated model features in BigQuery from various sources with window functions to detrend and predict g-spread dynamics using Random Forest models. Deployed models for usage in real-time trading and analytics.
- **Las Aguilas Investments** San Antonio, TX
Analyst 2019
 - **Portfolio Management:** Analyzed fixed income and equity holdings using Bloomberg functions to create written reports on exposures, risks, performance, and style drift.

PROJECTS

- **Portfolio Management Web Application:** Portfolio visualization tool to monitor live performance of University of Akron's student managed fund.
- **Honors Thesis:** Analyzed country-linked ETFs and the influence of culture and governance on financial crash risk. Research resulted in a published work at an institution.

TECHNICAL SKILLS

- **Languages:** Python, Javascript, Java, SQL
- **Technologies:** BigQuery, Linux, Docker, git, React, Kafka, Redis, Flask