

Kris Harper

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EDUCATION

University of Chicago Chicago, IL

- B.A. in Mathematics with Honors, June 2011
- Minor in Physics

CFA Charter - Passed all three exam levels, June 2014

FRM Designation - Currently studying

WORK EXPERIENCE

Senior Software Developer (Vice President)

Software Development Team

Annaly Capital Management

June 2011 to Present

- Develop on a front office portfolio management system used for MBS, swaps, and rates products
- Code against PolyPaths and Intex for mortgage analytics and scenario analysis
- Developed a FIX message routing system which processes multiple incoming streams and updates Bloomberg TOMS with trade data
- Extensive experience with Bloomberg including Data License, TOMS, AIM, and Core Terminal
- Full stack developer in a Microsoft environment using C#, SQL Server, WCF, and WinForms

Research Technician and Web Developer

Department of Planning, Analysis and Institutional Research

University of Alaska Fairbanks

December 2008 to June 2011

- Analyzed and managed data, specifically by building and maintaining a web interface in PHP with a MySQL database for user data access
- Created a rudimentary API for data retrieval using SAS to interface with an Oracle database
- Developed the UAF Factbook project for online, dynamic data queries

Undergraduate Research Position

Department of Mathematics

University of Chicago

Summers 2009, 2010

- Participated in an undergraduate research program, with an emphasis on algebraic number theory and algebraic topology
- Paper title: *Explorations of Sperner's Lemma and its Connections to Brouwer's Fixed Point Theorem*
- Paper title: *Group Cohomology and Kummer Theory*

Undergraduate Research Position

Department of Mathematics

University of Washington Seattle

Summer 2008

- Performed independent undergraduate research in mathematics
- Paper title: *On the Recoverability of Amalgamated and Separated Graphs Using Medial Graphs*

Undergraduate Research Assistant

Department of Planning, Analysis and Institutional Research

University of Alaska Fairbanks

May 2007 to September 2007

- Wrote and developed SAS code to analyze data and generate reports
- Constructed a peer institution comparison project to examine and evaluate similar data sets

SKILLS

Computer Languages: C#, SQL, Python, PowerShell, bash, HTML and CSS, L^AT_EX, SAS

Software: vim, Visual Studio, git, TFS, PolyPaths, Bloomberg, AIM, TOMS, Excel

Frameworks and Libraries: WCF, WinForms, QuickFIX, JQuery, Nlog, LINQ To SQL

Operating Systems: OS X, Linux, Windows, some UNIX