

# LARRY FENN

203 Rivington Street, Apt. 2E  
New York, NY 10002  
(425) 770-4999

[larry.fenn@gmail.com](mailto:larry.fenn@gmail.com)  
[larryfenn.com](http://larryfenn.com)  
[github.com/larryfenn](https://github.com/larryfenn)

## EDUCATION

Hunter College, CUNY, New York, NY  
M.A. Statistics & Applied Mathematics, 2015 (3.93 GPA)  
University of Washington, Seattle, WA  
B.S. Mathematics (Comprehensive), 2012 (3.33 GPA)

## SKILLS

### Mathematics

- Graduate topics: linear algebra, probability, statistics, numerical analysis, stochastic optimization, functional analysis.
- Research: Decision trees, stochastic optimization.

### Technology

- Java [6 years], R [3], .NET (C#) [2], GNU/Linux and Ubuntu [2], Python (numpy and pandas) [2], Mathematica [2], MySQL [1].
- Work with both SVN and Git version control.

## EXPERIENCE

Sungard Financial  
Intern Analyst

*Summer 2015*

Built a parallelized Bayesian linear regression model in R, speeding up existing analysis methods by 70%. Built a VBA script to interface with SNL and Bloomberg APIs to construct a database of 31 econometric time series and quarterly loan volumes broken down by loan type for 30,000 banks (a total of 15 million data points) for the purpose of modeling loan volumes.

Hunter College  
Adjunct Instructor

*2014-current*

Courses taught: Math 385/685 (Numerical analysis), Math 260 (Linear algebra)

Hunter College  
College assistant at the Dolciani Math Learning Center

*2013-2015*

## HONORS

Hunter College Marion Walter Scholarship (2015)  
UW Dean's List (2011)  
90th percentile in the MCM mathematical modeling competition (2011)

## ACTIVITIES

Presenting author at INFORMS Annual Meeting 2015  
Brown Agent Based Modeling Workshop  
CUNY SIAM (Society of Industrial and Applied Mathematics) chapter secretary  
Microsoft Puzzlehunt & Puzzle Safari contributor

## PROJECTS

Supervised learning team drafting analysis  
Set up and managed parallel Amazon EC2 Linux instances to build a game records database from the Steam web API. Data processing is accomplished using R, and analysis/modeling carried out using Python (pandas).

On-line stochastic optimization of transit routing  
Java simulation and optimization program to determine optimal number of buses in a transit network to satisfy a specified quality metric. IPA derivatives are employed to assist in a stochastic gradient descent procedure.