LARRY FENN

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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], Python [2], Mathematica [2], GNU/Linux [1], .NET (C♯) [1], MySQL [1], Hadoop [1].
- Work with both SVN and Git version control.

EXPERIENCE

Sungard Financial *Summer 2015*
Intern Analyst

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 *2014-current*
Adjunct Instructor

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

Hunter College *2013-2015*
College assistant at the Dolciani Math Learning Center

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

Dota 2 drafting analysis

Set up and managed parallel Amazon EC2 Linux instances to build a game records database (12,000,000 games total) from the Steam web API. R [snowflakes], Hadoop, and Python [numpy, pandas] employed for data processing and analysis.

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.