

MATIAS FEBLES

Senior Quantitative Analyst

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EXPERIENCE

Senior Quantitative Analyst

CRISIL

April 2019 – Ongoing Buenos Aires, Argentina

- Research and Development Group.
- Development of a price calculator for all kind of financial derivative products using the Monte Carlo simulation method.

Senior Quantitative Analyst

CRISIL

October 2018 – April 2019 New York, USA

- Consultant for Morgan Stanley – Model Validation Group.
- Performing independent testing using Python and R languages in order to validate market risk models.
- Use of logistic regression, random forest and decision tree in order to validate the variables selection of the models.
- Responsible for model validation documentation.

Senior Quantitative Analyst

CRISIL

August 2017 – October 2018 Buenos Aires, Argentina

- Consultant for Citibank UK – Equity and Hybrids Group.
- Price and risk management of Equity and Hybrid (IR/FX/COMM) exotic financial derivatives.
- Scrutiny of pricing methodology, model soundness and test suite design.
- Execution of calibration, benchmarking, computational performance, hedging, limiting cases, stability and convergence tests. CCAR stress testing and PAA explains.
- Responsible for technical documentation and executive summary report.

Refinery Project Engineer

YPF

May 2014 – August 2017 Buenos Aires, Argentina

- Project Engineer in Oil and Gas industry
- Control and Automation Team leader of the FCC (Fluid Catalytic Cracking) revamping.
- Research work: "Analysis of industrial data transmission technologies Wireless HART in combination with Ethernet radio data transmission".

STRENGTHS

Hard-working Eye for detail

Motivator & Leader

C R Python VBA Latex

LANGUAGES

Spanish ● ● ● ● ●

English ● ● ● ● ●

EDUCATION

Quantitative Finance program

University of Macroeconomics Studies

May 2016 – December 2016

M.Sc. in Electronic Engineering

National Technologic University

March 2005 – December 2013