MATIAS FEBLES

Senior Quantitative Analyst

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EXPERIENCE

Senior Quantitative Analyst
CRISIL
April 2019 – Ongoing   Buenos Aires, Argentina

- Member of the team 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 for models with logistic regression, random forest and decision tree for variable selection.
- 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