# Matias Febles

## Summary

* Over 10 years of work experience and 2 years of experience in the field of validation, testing and documentation of pricing, risk and trading models.
* Experience with C, R, Python, LaTeX, VBA and SQL.
* Strong interpersonal skills to successfully build long-term relationships with colleagues and business partners.

**Professional Experience**

*Senior Quantitative Analyst*, **CRISIL**, Buenos Aires, Argentina (Apr’ 19 – Present)

* Part of the Universal Monte Carlo team.
  + Development of a pricing tool for both equity and interest rate models using Monte Carlo simulation. The tool is implemented in Python and C.

*Senior Quantitative Analyst*, **CRISIL**, New York, USA (Oct’ 18 – Apr’ 19)

* Consultant for Tier-1 US investment bank – Model Validation Group (Oyster).
  + Wealth Management model validation.
  + Performing of independent testing using Python and R languages.
  + Scrutiny of model documentation.
  + Responsible for model validation documentation.

*Senior Quantitative Analyst*, **CRISIL**, Buenos Aires, Argentina (Aug’ 17 – Sep’ 18)

* Consultant for Tier-1 US investment bank – Equity and Hybrids Group (Hawk).
  + 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.

*Senior Refinery Project Engineer*, **YPF**, Buenos Aires, Argentina (Ago’ 14 – Jul’ 17)

* 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 ".

*Senior Integrated Circuit Layout Engineer,* **Allegro Microsystems**, Buenos Aires, Argentina (Mar’ 10 – Jul’ 14)

* Project Engineer in Microelectronic industry
  + IC layout designer of integrated hall effect sensors and structures for thermal compensation and offset elimination. Creation of the physical representation of the analog design on silicon using the Cadence software tool. Experience leading teams for joint projects with USA.

## Educational Qualifications

* **Quantitative Finance program.** University of Macroeconomics Studies, Buenos Aires, Argentina
* **MSc in Electronic Engineering.** National Technologic University, Buenos Aires, Argentina