### **Matias Febles**

### CRISIL GR&A, Buenos Aires, Argentina

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**Professional Experience**

CRISIL GR&A (Buenos Aires, Argentina) Apr 2019 – Present

* **Senior Quantitative Analyst:**
* Member of the Universal Monte Carlo development team. The universal Monte Carlo application is a price calculator for all types of financial derivative products using the Monte Carlo simulation method. The application also has a test configurator to evaluate the products under the widest variety of market conditions.

CRISIL GR&A (Buenos Aires, Argentina) Oct 2018 – Apr 2019

* **Senior Quantitative Analyst:**
* 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.

CRISIL GR&A (Buenos Aires, Argentina) Aug 2017 – Sep 2018

* **Senior Quantitative Analyst:**
* 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.

YPF (Buenos Aires, Argentina) Ago 2014 – Jul 2017

* **Refinery Project Engineer:**
* 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 ".

Allegro Microsystems (Buenos Aires, Argentina) Mar 2010 – Jul 2014

* **IC Layout Engineer:**
* 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

* **MSc in Electronic Engineering (2013).** National Technologic University.
* Thesis: Development of supervisor module for incubators with heart rate, blood oxygen, weight and apnea detection measurements.

Professional skills

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* Experience in mathematical modelling and programming.
* Analytical and critical reasoning.
* Excellent teamwork skills.
* Communication and interpersonal skills.

Programming and Software

* **Languages:** C/C++/C#, R, Python, LaTeX, VBA, SQL, etc.
* **Software:** Matlab, Mathematica.