

Matthew O'Brien, FRM

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Objective:

Data Scientist with 6 years of experience in data science, data engineering, ML engineering, and model validation. Thrives in fast-paced, changing environments to deliver high-value data products.

Experience:

Regions Bank, 2016 – Present

Data Scientist, AVP

- Led team of 3 analysts in development of graph analytics solution enabling new customer due diligence capabilities to the BSA/AML Operations team.
- Led team of 2 analysts developing account takeover model addressing significant negative customer experience and \$0.5MM to \$1MM in annual losses.
- Developed an upgraded deposit fraud model saving \$4MM in annual losses by converting a SAS model into PySpark/Python leveraging Random Forests and big data.
- Led inaugural "Data Science Day" event bringing 250 associates to evangelize the bank's transition from SAS-based model development to the new data science development tools.
- Developed fraud and BSA/AML data marts which compiled source customer information for consumption by downstream analytics teams.
- Mentored junior associates to build a stronger team as we grew from 2 analysts to 5.

Quantitative Model Validation Analyst, Officer

- Validated enterprise AML transaction monitoring model reviewing ACH, deposit, wire, and other money movements inside the bank. Found gaps in the timing of updates to thresholds used to generate AML alerts and communication of these changes to AML Operations stakeholders.
- Validated commercial portfolio correlation model affecting \$40BB portfolio applying knowledge of robust correlation techniques and non-linear fractional response regression models. Found gaps in communication to downstream models which impacts the economic capital attribution to loans in the commercial portfolio.
- Recruited 5 associates to team as the team grew to address the number and complexity of models within Regions grew.

FedEx Services, 2015 – 2016

Solutions Analyst

- Developed executive-level visualization dashboard that provided insight into the changes of the 3k+ sales force across FedEx's global footprint.
- Managed global customer assignment model, assigning customers to the 3k person sales force.
- Reduced customer assignment exceptions processing time from 5 hours to 15 minutes by separating programs for overrides in the model.

Education and Certifications:

Master of Arts, Applied Economics
May 2015, The University of Alabama

BA, Philosophy and Economics
May 2015, The University of Alabama

Financial Risk Manager (FRM)

July 2019, Global Association of Risk Professionals

Technical Skills

- SAS • SQL • Python • Visualization • PySpark • Machine Learning • Econometrics •
- BSA/AML Modeling • Data Governance • Fraud Analytics • Risk Modeling • BSA/AML •