Mark Wells

Data Scientist

Driven and creative, highly analytic problem solver with 5 years experience in financial analytics and research, I have recently completed an MSc in Machine Learning and I am looking for opportunities in data science.

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WORK EXPERIENCE

eFX Quant
ING Bank

09/2021 - 01/2022 *London, United Kingdom*

Achievements/Tasks

- Apply random forest to find trading opportunities in the FX markets. Increased daily eFX desk P&L by 3% (150k annualized)
- Improved pricing model with time series clustering allowing better portfolio risk management.

Self Employed
Freelancer

06/2020 - Present *Remote*

Achievements/Tasks

- Build a customized time series credit risk model for microlending fund.
- Ad hoc web scraping and data projects on Upwork with perfect 5* feedback.

Associate Director, Research and Modeling
Moody's Analytics

06/2011 - 01/2017 *London, United Kingdom*

Achievements/Tasks

- Promoted twice in 5 years.
- Lead portfolio credit risk, correlation analytics and credit research projects creating total revenue in excess of 1m USD.
- Co-authored white paper on modelling Collateralised Debt Obligations.
- Line manage a small team of analysts.
- Spearheaded a graduate education program for new joiners, allowing us to upskill graduates more quickly.
- Received the 'Extra Mile Award' for an excellent client report which led to further business with that client.

EDUCATION

MSc Computational Statistics and Machine Learning
University College London (UCL)

09/2018 - 09/2019

Courses

- **Dissertation** Estimating 3D Room Layouts from 2D RGB images
- **Bayesian Methods**
- **Advanced Deep Learning**
- **NLP**

MSc Financial Mathematics
Leeds University Business School

09/2009 - 09/2010

BSc Mathematics
University of Leeds

09/2004 - 06/2007 *First Class*

SKILLS

Python C++ Matlab SAS SQL Statistics Quantitative Finance Financial Modelling Portfolio Management Data Visualization Machine Learning Deep Learning

PERSONAL PROJECTS

NLP equity trading strategy
- Researching impact of RNS unstructured text data and it's correlation with company performance using NLP.

NaNoGenMo natural language generation submission
- Using GPT2 and GCP Compute

Evidence for Development Automated Livelihood Zoning (06/2020 - Present)
- Collaborate with DataKind charity on a geospatial convolutional neural network.

World travel (01/2017 - 09/2018)

ACHIEVEMENTS

Chartered Financial Analyst level 1

Top 42% of Kaggle What's Cooking competition

Online gambling arbitrage
Made 25k GBP from online gambling and sports betting arbitrage.

INTERESTS

Natural language generation

Computer Vision Travel

Muay Thai Equity trading