Jason DiBiase

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Education

Boston University, Questrom School of Business, Boston, MA — Expected Jan. 2026

M.Sc. Mathematical Finance & Financial Technology

- **Fall 2024 courses:** Statistics (R), programming (Python, C++), stochastic calculus, finance

Eastern Connecticut State University, Willimantic, CT — May 2021

B.Sc. Finance

- **Selected courses:** Investment analysis, financial institutions and markets, quantitative methods economics

Work Experience

Franklin Templeton (Putnam Investments), Boston, MA — Jan 2022 – Aug 2024

Data Analyst

- Automated price, trade, return and corporate action validation screening using Python and SQL for 42 portfolios, providing quantitative research and investment risk team with accurate and timely data used for risk metrics and portfolio analytics calculations
- Converted portfolio NAV and Cash reconciliation from Excel to Python utilizing pywin32, openpyxl, cx_Oracle and pandas, minimizing discrepancies in data across multiple applications and speeding up reconciliation process by 45 minutes
- Conducted monthly, quarterly and yearly position rebalances for benchmarks and Putnam portfolios collaborating with quantitative research and investment risk team to ensure position weights matched portfolio optimization criteria and data from vendor provided files

Wyman Gordon, Worcester, MA — Jun 2021 – Aug 2021

Financial Analyst

- Performed 3 ad hoc capital asset reconciliations (CARS), which involved the budgeting and forecasting of potential projects, providing corporate with cash flow reports and NPV and IRR calculations
- Developed VBA scripts to automate 6 monthly labor expense reports using payroll data and streamlined daily P&L calculations, reducing reporting breaks by an average of 26 bps

Gottier Investments, Windsor, CT — Jun 2021 – Aug 2021

Investment Research Intern

- developed discounted cash flow and relative valuation models collaborating with direct manager to analyze and compare the fundamentals of multiple equity securities, ultimately contributing to investment decisions
- Managed a $100,000 long/short equities paper portfolio through the term of the internship and received a return of 17.5% during Q1 2021 beating the S&P 500 as a benchmark by 10.2%

Projects

Open Source Python Statistical Library (pyez_stats) — Jun 2023 – Dec 2024

- Provides tools for analyzing distributions, calculating probabilities, and deriving moments across statistical models such as Gaussian, Bernoulli, Binomial, Poisson and other
- Integrated statistical methods including Bayesian inference, Principle Component Analysis, simple and multiple linear regression, general Hypothesis testing for efficiently analyzing different datasets

Option Research Infrastructure (py_op) — Jun 2023 – Dec 2024

- Created module utilizing pickle and yfinance module for loading, storing, and manipulating options data
- Incorporated calculation engine for calculating option prices, greeks, implied volatilities, option model parameter calibration and volatility surface modeling
- Implemented streamlit library for front end visualization of skew, term structure, volatility surface, option strategy back testing and other option related research techniques

Additional Information

Skills: Python, C++, SQL, VBA, Bloomberg Terminal, Git

Links: https://www.linkedin.com/in/jasondibiase/, https://github.com/dibiasej/pyez_stats, https://github.com/dibiasej/py_op