Andrew Knorowski

1460 North Sandburg Terrace Unit 607 Chicago IL | (773) 706-2302 | Awknorowski@gmail.com| LinkedIn

EXPERIENCE

Neuberger Berman **Chicago, IL**
Fixed Income Quantitative Portfolio Analyst **September 2023 – Current**

- Built numerous client reporting automation processes to allow for more client engagement
- Created Python scripts to calculate individual loan level return and loss statistics for loans in our portfolio
- Contributed to monthly research presentations to update the PM's regarding the state of the residential loan market
- Automated daily data feeds from loan servicers to get more accurate and timely information into our database
- Engaged sellers by creating tables to measure loan performance and automated the monthly distribution of it
- Built stored procedures, views, and tables and assist team members in pushing items to production
- Acted as the lead liaison between the front and back office to ensure timely buildout of scripts

Fixed Income Quantitative Developer **June 2022 – August 2023**

- Built and packaged a value model utilizing regression to compare the risk/ return of a portfolio
- Created a municipal bond report which compared the duration of the bond to its yield and projected it outward
- Utilize B-Spline and Nelson-Siegel functions to build and fit the yield curve for various sovereign debt securities
- Optimize Python scripts by vectorizing the code to reduce runtime while ensuring ease of maintainability
- Rebuilt an optimization script from R to Python utilizing pandas and the CVXPY library to perform a POC

HARRIS ASSOCIATES L.P. **Chicago, IL**
Data Engineer Intern **June 2021 – June 2022**

- Built python scripts to determine and predict portfolio variance using CCC and DCC GARCH models
- Researched drivers behind portfolio variation in a multibillion-dollar fund to minimize tail risk and variance
- Developed and implemented python scripts to automate data-cleaning processes for the CFO's office
- Created views in SQL to aggregate data from three separate databases using Ampool, DBeaver, and MS

EDUCATION

THE UNIVERSITY OF CHICAGO **Chicago, IL**
Master of Science in Financial Mathematics **December 2022**

- Courses: Portfolio Theory & Risk Management, Option Pricing, Stochastic Calculus, Multivariate Data Analysis

THE UNIVERSITY OF ILLINOIS **Champaign-Urbana, IL**
Bachelor of Science in Finance
Courses: Financial Markets, Economic Statistics 1&2, Commodity Futures and Options

Awards and Honors: Deans List 2015, Eagle Scout, Alpha Lambda Delta National Honor Society

SKILLS

Computing: C/C++, Python, Jupyter, SQL, Tableau, HTML, CSS, PowerBI, R, MATLAB
Areas: Financial Markets, Data Analytics, Financial Modeling, Valuation Modeling, Illiquid Equity Assets, Development

COURSES/CERTIFICATIONS

UDEMY: Python for Data Science and Machine Learning **January 2021 – February 2021**

- Utilized NumPy, Pandas, Seaborn, Matplotlib, Plotly, Scikit-Learn, Machine Learning, and Tensorflow

WALL STREET PREP: Certification in Financial & Valuation Modeling **May 2019 – April 2020**

- Focused on discounted cash flow, financial statement analysis, mergers and acquisitions, trading and transaction comps, and leveraged buyout modeling

ADVENTIS: FMC Level 2 Certificate **September 2019 – April 2020**

- Built a three-statement, fully circular, and properly formatted financial model from scratch in under 90 minutes
- Scored greater than 90% on two exams covering key concepts in financial modeling, accounting, corporate finance, intrinsic and relative valuation, and leveraged buyout transactions

ADDITIONAL INFORMATION

Languages: English (fluent), Spanish (basic), German (Basic), French (Basic)
Interests: Snowboarding, Running, Golf, Rock Climbing, Backpacking, Cycling, Cooking, Learning, Mathematics
Exams: SIE, Series 7, Series 63