Andrew Bui

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Education

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — **December 2023**
- Merit Scholarship Recipient (60% Tuition)
- Courses: Quantitative Portfolio Management, Python, Credit Markets, Option Pricing, Machine Learning in Finance

The University of California, San Diego — **La Jolla, CA**
Bachelor of Arts in Economics — **June 2016**
- Recipient of Irvine Memorial Scholarship (2015)
- Provost's Honor List (2014 – 2016)

Skills

Certification: CFA Level III Candidate, Bloomberg Market Concept
Computing: Python, R, SQL, SAS, VBA, MS Office, Tableau, Spotfire, AWS Redshift
Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Data Visualization, Time Series Analysis, ALM, FTP, Liquidity Analytics, Credit Loss Modeling, FactSet, Project Management, and Team Leadership
Trading Products: Swap, Options, Futures, Fixed Income
Languages: English (native), Vietnamese (fluent), Spanish (basic)

Experience

Marietta Investment Partners — **Chicago, IL**
Quantitative Researcher Intern — **October 2023 – December 2023**
- Leverage ML/DL models to analyze the predictive power of quantitative scores in forecasting equity future returns.

NEPC — **Chicago, IL**
Graduate Intern – OCIO — **June 2023 – August 2023**
- Modernized the portfolio rebalancing process and cut portfolio reallocation time by 75%.
- Analyzed and developed computational tools for the Private Investment Team's commitment plans.
- Assisted portfolio strategist in constructing multi-billion portfolios for pension plans and foundation clients.

Neuberger Berman — **Chicago, IL**
Quantitative Researcher Intern — **March 2023 – June 2023**
- Analyzed trend following strategy in Commodities Trading Advisors (CTA) with Deep Learning methods.
- Replicated and optimized 3 models from academic papers for different asset classes (Equities, Cryptos, and Credits)

Mitsubishi UFJ Financial Group — **Los Angeles, CA**
Liquidity Risk Analytics AVP — **February 2022 – July 2022**
- Developed the computational tool to automate the data collection, calculation, and cross-validation of the current reports, cutting the time to complete reports in half.
- Monitored the Bank's liquidity risk from ALM, derivatives, investment portfolio, and funding activities.

Hyundai Capital America — **Irvine, CA**
Market Risk Senior Analyst — **February 2019 – February 2022**
- Chosen as 1 of 10 US representatives to visit the global headquarters in Korea in 2019.
- Modeled and traded interest rate derivatives to hedge the interest rate risk for a $50B portfolio of HCA and HCCA, saving the companies $40M annually.
- Modeled the cash flow for ABS and Bond transactions and ensured the ALM analytics were up-to-date.
- Automated interest rate derivative reports and improved the "what-if" analysis by leveraging Bloomberg API.

Quantitative Risk Analyst — **January 2017 – February 2019**
- Saved the tax department $5M in 2017 and 2018 by developing project-specific vintages contribution analysis.
- Cut portfolio monitoring reports update time from 2 hours to 5 minutes.
- Enabled consumer credit portfolio allowances (ALLL) calculations for a $35B portfolio using ML models and risk analysis. Supported transition to IFRS9 and CECL.