

Henry Faversham

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Projects

Taymor LLC Founder

Mar 2023 - Oct 2023, Mar 2024 - Present

- Prohibited from betting on sportsbooks
- Developed arbitrage software and prediction models to exploit discrepancies and mispricings offered by U.S. licensed sportsbooks and daily fantasy providers to generate +\$250,000 in gross net
- Yielded profitable backtesting algorithms with strong performers achieving 20% ROI engaging in 25% of bet offers
- Provide automated distribution of profitable insights to +10,000 paying monthly subscribers
- Technologies used: Python, Pandas, Sklearn, REST API's, GraphQL, NLP, Database Management, Django

Professional Experience

KPMG Data Scientist

Aug 2022 - Mar 2024

Projects:

M&T Bank, GenAI Data Processing

Feb 2024 - Mar 2024

- Built initial GenAI model to process and organize +1,000 sample files to be used for all files in preparation of an audit

Morgan Stanley, NLP Data Processing

Nov 2023 - Jan 2024

- Investigated public databases containing files such as LLC's, collateral loans, real estate and charitable organizations to identify high net worth individuals to be contacted by Morgan Stanley's private wealth management team
- Created slides and sample code to communicate the means of pulling and processing 100,000+ unstructured documents

Meta Platforms, Financial Reconciliation Team

May 2023 - Oct 2023

- Triaged 5-10 financial discrepancy alerts, ranging up to \$6,000,000,000, every day using SQL to reduce full-time engineer workload, of teammates, by 20%
- Programmed 50+ data governance modifications using Python to eliminate 4 recurring false positive alerts, reducing noise by 30%, and corrected alert configuration to reroute 20% to proper team
- Generated a notebook using Meta's internal tool, Bento, with Python and SQL to automate the production of monthly efficiency metrics for upper leadership that took 10 hours done manually

Modern Data Platform

Dec 2022 - May 2023

- Leveraged market leading softwares, like Databricks, to generate sample PJM Interconnection data platform that reduces their data team's workload by +25% while reducing storage and computation costs by +33%
- Designed the accelerator, using Python, SQL, PySpark, Terraform, Azure and Databricks, that onboards prospective client's, like Standard & Poor's, existing data platform with a 50% reduction in workload than if done from scratch

LifeScan, Fraudulent Rebate Detection

Sep 2022 - Nov 2022

- Engineered a fraud detection tool in partnership with product management that, within the first month of its implementation, detected and saved LifeScan +\$6,000,000
- Enabled product manager's understanding of model logic and accuracy with 3 unique graphs and 5 queries

Harbor Capital Advisors Data Scientist

Jun 2021 - Oct 2021

- Formulated a fund comparison tool that returns what competitors are most similar, to what degree, and a graphic among the 3,500+ applicable ETF's, replacing our investment team's brute-force searching approach
- Constructed 4 clustering algorithms for investment team hypothesis testing on unique fund stratum
- Produced 10+ PySpark SQL ETL jobs to ingest structured data into AWS data lake

Northwestern University Economics Tutor

Sep 2020 - Jun 2021

- Led a weekly two-hour study session comprised of 10 Northwestern Economics Students to improve their skills in both micro and macroeconomics, making 50 slides and 10 practice problems weekly

Northwestern Sports Analytics Group Executive Team

Feb 2020 - Mar 2021

- Orchestrated the restructuring of our club into sport subgroups resulting in a 44% increase in article output
- Facilitated discussions and managed our 10 basketball team members

Education

Northwestern University

Sep 2019 - Jun 2022

Bachelor of Arts in Mathematics, Minors in Data Science and Economics

GPA: 3.55 / 4.0 | Dean's List

Relevant Coursework: Probability and Stochastic Processes 1, 2 & 3, Data Science 1, 2 & 3, Econometrics, Linear Algebra 1 & 2, Mathematical Methods in Finance, Combinatorics, Graph Theory, Calculus 1, 2, & 3, Chaotic Dynamic Systems

Additional

Skills: Python, SQL, AWS, Azure, Git, Docker, R, PySpark, GenAI, REST API's, Django, Chinese (Verbal)

Interests: Finding The Best Burger, A24 Movies, Skiing