Michael J. Lewis

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I have worked eight years in fast-paced environments where I've been relied upon to solve problems others couldn't. By leveraging an extensive background in research and advanced mathematical and computing techniques, an industrious work ethic, and honed coding skills, I develop new and innovative methods to obtain improved results.

Education

Courant Institute of Mathematical Sciences, NYU — **New York City, NY**
Ph.D. Mathematics — 2016 (GPA: 3.9/4.0)
M.S. Mathematics — 2012
Accolades: Henry M. MacCracken Fellowship, Member of American Mathematical Society (AMS)

Massachusetts Institute of Technology — **Cambridge, MA**
S.B. Mathematics, Minor in Economics — 2004 (GPA: 4.4/5.0)

Worcester Polytechnic Institute — **Worcester, MA**
Pursued Mathematics and Physics — 1999-2001
Accolades: Charles O. Thompson Award (Dean's List), Member of ΠΜΕ (National Math Honor Society)

Related Coursework:
Numerical Methods / Analysis / Optimization, Monte Carlo Methods, PDEs, Numerical Methods for PDEs, Probability, Statistics, Mathematical Modeling, Stochastic Optimal Control, Financial Theory, Game Theory, International Trade, Behavioral Economics, Data Structures, Algorithms, High Performance Computing

Work Experience

Goldman Sachs Asset Management — New York City, NY.
Vice President, Multi Asset Solutions (MAS) Strat — 2019 - 2023

- Lead integration of ESG data for benchmark / position analytics, and projects on ESG related research
- Project lead in Managed Accounts JV w/ Next Capital, as well as in-house glidepath analytics
- Improve accuracy, speed, and robustness of portfolio optimization processes
- Develop enhanced signal processing tools, such as time-shift imputation for international returns time series
- Research quantitative trading signals

Guggenheim Partners / Delaware Life — New York City, NY.
Vice President, Quantitative Researcher — 2016 - 2018

- Designed and implemented high-performance systems in Perl and Python
- Consulted on risk management and performance metrics
- Interviewed, curated, and managed a team of quantitative researchers / strategists
- Researched literature, Machine Learning in particular, and developed investment strategies
- Co-authored with M. López de Prado:
  "Detection of False Investment Strategies Using Unsupervised Learning Methods"

Courant Institute of Mathematical Sciences — New York City, NY.
Ph.D Candidate / Research Assistant under Jonathan Goodman — 2010 - 2016

- Applied Markov Chain Monte Carlo methods, Bayesian analysis to the study of cryo-electron microscopy

Banc of America Securities — New York City, NY.
Financial Analyst / Associate in the RMBS Modeling Group — 2005 - 2008

- Supported and enhanced mortgage prepay model for trading desk
- Supported Modeling and Strategist groups for RMBS
- Created PERL reporting scripts and modified C code
- Ran mortgage delinquency and prepay analysis for ad hoc trading desk requests
- Led QA testing projects on DB

Computer Skills / Other

- *Programming Languages*: Slang, Python (strong), PERL, C++ (moderate)
- *Software*: Microsoft Office, iPython, Matlab, R, LaTeX, SQL
- *Skills*: Data Science, Math Modeling, High Performance Computing
- *Certifications*: Passed the Series 63 and Series 7 Exams (2006)