

Michael Stafford

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Education

BS, Applied & Computational Mathematics (ACME)

Second Major: BS, Economics

Brigham Young University

December 2024

Provo, Utah

- ACME Emphasis: Economics and Financial Markets
- GPA: 3.97
- Relevant Coursework:

Linear and Nonlinear Analysis
Computation and Optimization
Econometrics

Computer Science
Mathematical Programming
Financial Markets

Multivariable Calculus
Price Theory

Experience

Research Assistant – BYU Record Linking Lab

Computer Vision Team

September 2024 – Present

Provo, UT

- Implemented and maintained object detection models to programmatically interpret census records.
- Explored key point detection models to detect census record gridlines using python's mmpose library.
- Built a customized loss function to incentivize key point collinearity.

Software Engineer

Select Bankcard

May 2023 – September 2024

Lehi, UT

- Created a monitoring system that uses SQL stored procedures to examine internal services.
- Developed a file compression system to compress over 2 million files.
- Managed an internal application and its associated API, using C#, Angular, and SQL.

Skills

- Proficient in C#, SQL, C++, and python (numpy, pandas, statsmodels, pytorch, and sklearn libraries).
- Basic knowledge of Stata, Angular, and HTML.
- Mathematics Skills:

Importance and rejection sampling

PageRank algorithm

Thompson sampling

Machine learning/neural networks

Hidden Markov models

State-space models

Kalman filter

ARIMA models

Mathematical statistics

Bayesian modeling

Sampling (MCMC)

Modeling with differential equations

Dynamical systems

Optimal Control

Numerical methods for differential equations

Numerical optimization

Dynamic optimization

Fourier analysis & Wavelets

Numerical linear algebra

Gaussian quadrature

QR and singular value decompositions

Relevant Projects

Battle of the Quants – 2nd Place Finish

- Collaborated with a team to build a quantitative trading strategy based on past stock data in python (pandas library).
- Used the Fama and French 5 factor model, OLS, and a binning strategy to generate monthly portfolios.

Time Series Analysis: United States GDP

- Used the Kalman Filter, an ARIMA model, and structural models to filter GDP data in the United States..
- Predicted future GDP trends using past data.