

Keith A. Johansen

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Work Experience	Huntington National Bank - Credit Risk Management			<i>Statistician</i>
	Columbus OH			August 2009-
	<ul style="list-style-type: none">•Develop application and behavioral scorecards in SAS•Apply survival analysis to prepayment models of Home Equity Lines of Credit•Perform econometric stress tests of loan portfolios•Create a suite of models to value failed institution's loan portfolios for possible acquisition			
	Journal of Money, Credit, and Banking			<i>Research Assistant</i>
	Columbus OH			Summer 2007
	<ul style="list-style-type: none">•Replicated and verified the statistical analyses of published manuscripts			
	Ohio Department of Job and Family Services		<i>Web Application Development Intern</i>	
	Columbus OH		Summers 2004-2006	
	<ul style="list-style-type: none">•Performed basic web maintenance•Created a set of classes in ASP to decrease development time of common tasks•Developed, as part of a team, an enterprise wide application in C# to manage a complicated workflow			
Education	Ohio State University			
	<i>Masters of Science</i> in Computer Science & Engineering			2008 - 2009
	<ul style="list-style-type: none">•Concentration in Statistical Machine Learning and High Performance Computing•3.60 GPA			
	<i>Bachelor of Science</i>			2003-2008
	<ul style="list-style-type: none">•Economics: 3.50 Major GPA•Political Science: 3.49 Major GPA•Significant additional coursework in Mathematics, Statistics and Computer Science			
Certifications & Training	Financial Risk Manager Program			
	<ul style="list-style-type: none">•Passed the full FRM exam in November 2009			
	Chartered Financial Analyst Program			
	<ul style="list-style-type: none">•Passed the Level I Exam•Preparing for the Level II Exam in June 2010			
	SAS Training			
	<ul style="list-style-type: none">•Credit Scorecard Development and Implementation•Longitudinal Data Analysis with Discrete and Continuous Responses			
Technology Skills	R, SAS, SAS Enterprise Miner C/C++, MatLab/Octave, OpenMP, MPI, Java, C#, Linux, Unix, MS Windows, MS Excel, L ^A T _E X, SQL, Maple, SVN			
Technical Course Work Summary	Artificial Intelligence			Machine Learning
	Numerical Methods			Bayesian Analysis
	Nonparametrics			Data Mining
	Operating Systems			Computer Graphics
	Multivariate Statistics			Computer Architecture
				Statistical Computing
Selected List of Academic Projects	Kernel Methods on the GPU			Spring 2009-Summer 2009
	Development of novel algorithm adaptations for the efficient training of Support Vector Machines and Regularized Least Squares Classifiers on the GPU using CUDA.			
	Hierarchical Bayesian Model for Portfolio Weight Selection			Winter 2009
	Applied hierarchical Bayesian models to estimate posterior predictive distributions of asset returns in order to choose appropriate portfolio weights.			
	Cluster Analysis for Portfolio Diversification			Autumn 2008
	Employed clustering methods to diversify a portfolio.			