

Keith A. Johansen

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Education	Ohio State University			
	<i>Masters of Science</i> in Computer Science & Engineering •Concentration in Machine Learning and High Performance Computing •Passed Comprehensive Masters Exams Spring 2009 •3.60 GPA			2008 - Present
	<i>Bachelor of Science</i> •Economics: 3.50 Major GPA •Political Science: 3.49 Major GPA •Significant additional coursework in Mathematics, Statistics and Computer Science			2003-2008
Technical Course Work Summary	Numerical Methods	Parallel Computing	Data Mining	
	Artificial Intelligence	Machine Learning	Bayesian Analysis	
	Nonparametrics	Analysis of Algorithms	Computer Graphics	
	Operating Systems	Linear Algebra	Computer Architecture	
	Multivariate Statistics	Stochastic Processes	Statistical Computing	
Technology Skills	C/C++, MatLab/Octave, R, OpenMP, MPI, Java, C#, Linux, Unix, MS Windows, MS Excel, L ^A T _E X, SQL, Maple, SVN			
Current Research Interests	•Adaptation of machine learning techniques for high performance computing platforms. •Advances in machine learning for time series prediction •Application of machine learning to financial problems			
Certifications	Chartered Financial Analyst Program •Passed the Level I Exam			
Selected List of Projects	Kernel Methods on the GPU			Spring 2009-Present
	In Progress. 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.			
	Comparison of Parallel Algorithms for Support Vector Machines			Winter 2009
Work Experience	Identified performance bottlenecks, and compared the speed and scalability of parallel algorithms for solving Support Vector Machine problems.			
	Cluster Analysis for Portfolio Diversification			Autumn 2008
	Employed clustering methods to diversify a portfolio.			
	Journal of Money, Credit, and Banking			<i>Research Assistant</i>
	Columbus OH			Summer 2007
Extracurricular	•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
	•Performed basic web maintenance			
	•Created a set of classes in ASP to decrease development time of common tasks			
Club TECH CORPS	•Developed, as part of a team, an enterprise wide application in C# to manage a complicated workflow			
	•Introduce elementary school students to MS Office, basic hardware, programming, and robotics			2009