Keith A. Johansen

614.563.7272 johansen.12@osu.edu keithjohansen.com 366 Gosfield Gate Rd Westerville OH 43081

Work Experience

Huntington National Bank - Credit Risk Management *Statistician*
Columbus OH August 2009-
- Develop application and behavioral scorecards in SAS
- Apply survival analysis to prepayment models of Home Equity Lines of Credit
- Perform econometric stress test models of loan portfolios
- Create a suite of models to value failed institution's loan portfolios for possible acquisition

Journal of Money, Credit, and Banking *Research Assistant*
Columbus OH Summer 2007
- Replicated and verified the statistical analyses of published manuscripts

Ohio Department of Job and Family Services *Web Application Development Intern*
Columbus OH Summers 2004-2006
- 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
Masters of Science in Computer Science & Engineering 2008 - 2009
- Concentration in Statistical Machine Learning and High Performance Computing
- 3.60 GPA

Bachelor of Science 2003-2008
- 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
- Passed the full FRM exam in November 2009

Chartered Financial Analyst Program
- Passed the Level I Exam
- Preparing for the Level II Exam in June 2010

SAS Training
- 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, LaTeX, SQL, Maple, SVN

Technical Course Work Summary

Artificial Intelligence	Machine Learning	Bayesian Analysis
Numerical Methods	Parallel Computing	Data Mining
Nonparamterics	Analysis of Algorithms	Computer Graphics
Operating Systems	Linear Algebra	Computer Architecture
Multivariate Statistics	Stochastic Processes	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.