Brian Kolovich

Vice President Citibank

4509 Aspen Glen Rd
Plano, TX 75024
USA

440-724-1063

bkolovich@gmail.com

https://www.linkedin.com/in/brian-k-82649597/

SAS and Python expert programmer with 9 years of experience and a Masters of Data Science degree, expected in July 2018. Career achievements include developing several data regression, classification, and Named-entity recognition models to expand data science capabilities and improve financial projections. At Deloitte and Booz Allen Hamilton, spearheaded numerous technical proposals leading to increased funding and new government contracts. Highly skilled in machine learning, programming, proposal writing, and analytical thinking.

Experience

2018-03 - present

Vice President - Strategic Data Solutions

Citibank

● Develop highly scalable classifiers and tools leveraging machine learning, regression and rules-based models

● Develop financial security description classification model using Natural Language Processing techniques in Python.

● Apply innovative data mining methods for trade surveillance objectives, including the identification of excessive markups, spoofing/layering, and collusion.

2016-03 - 2018-02

Senior Advisory

Deloitte

● Use advanced statistical and machine learning techniques to generate asset valuations for Ginnie Mae's annual audit.

● Lead the development of testing requirements for all statistical models, including, but not limited to, sensitivity analysis, bench-marking, and back-testing.

● Develop a probability of mortgage default and prepayment model via logistic regression.

● Develop a mortgage foreclosure time model via survival analysis.

● Develop a Excel/SharePoint reporting tool to quantify improper payments for the Veteran Health Administration programs.

2015-09 - 2016-02

Financial Engineer

Fannie Mae

● Apply mathematical, analytical, and econometric tools to create algorithms and analyses that are used to support the Multifamily Loss Allowance & Forecasting team.

● Evaluate the multifamily loss allowance and loss forecasting results and perform credit-related analyses.

● Conduct model validation and stress-testing analysis on prepayment, loss-given default, and interest rate models.

2012-01 - 2015-09

Senior Portfolio Modelling Analyst

Sallie Mae

● Supervise the production of analyses serving internal Capital Markets clients, the Critical Accounting Assumptions (CAA) process, rating agencies, and investors.

● Execute various elements of the securitization transaction process, including, working with rating agencies to receive loan performance assumptions and providing technical and analytical interpretations of these assumptions.

● Manage the annual audit of CAA to ensure compliance within the model governance framework.

● Perform data modelling for ongoing stress-testing, back-testing, and sensitivity analyses.

2009-04 - 2012-01

Consultant

Booz Allen Hamilton

● Manage the workflow and communications of a group of three junior analysts.

● Provide post-award grant monitoring support to the National Science Foundation (NSF) Division of Institutional Award Support, which included conducting desk reviews of NSF awards to ensure compliance with federal regulations.

● Assess general management practices, evaluate accounting and financial systems, and review the reconciliation of SF-425 Federal Financial Reports to the corresponding awardee accounting records.

● Manage the annual portfolio risk assessment, which NSF uses to identify awardees for advanced monitoring activities.

Education

2017-01 - 2018-07

Southern Methodist University, Masters of Science-Data Science

Relevant coursework: Data Mining, Statistical Sampling, Machine Learning, Applied & Experimental Statistics, Cloud Computing, Python for Statistics

2005-09 - 2008-12

Ohio State University, Bachelors of Arts-Economics

Relevant coursework: Econometrics, Financial Mathematics, Statistics, Advanced Multivariable Calculus

Volunteer Work

Habitat for Humanity

Reading is Fundamental

Toys for Tots

Skills

Skill	Level
SAS programming	●●●●●
Python programming	●●●●●
Project and team management	●●●●●
Microsoft Excel	●●●●○
SQL coding	●●●●○
Proposal writing	●●●●○
Tableau	●●●●○