**Brian Kolovich**

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**EXPERIENCE**

**CITIBANK** 3/18 – Present Las Colinas, TX

Vice President

* Manage a team of data scientists within the Institutional Clients Group.
* 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.

**DELOITTE** 3/16 – 2/18 Arlington, VA

Senior Advisory

* Use advanced Statistical Analysis System (SAS) modeling techniques and accounting policy to generate asset valuations used for the annual audit.
* Implement and manage testing requirements for all statistical models, including, but not limited to, model robustness and stability; sensitivity analysis; benchmarking; model limitations; discriminatory power; back testing.
* Develop and manage the quarterly model validation process for all valuation models.
* Run and validate probability of homeowner default and prepayment models by using multinomial logistic regression techniques in SAS.
* Run and validate an estimated foreclosure time model by using the PROC LIFEREG procedure in SAS.
* Design and manage a custom Excel/SharePoint reporting tool to quantify improper payments for the Veteran Health Administration programs.

**FANNIE MAE** 9/15 – 3/16 Washington, DC

Financial Engineer

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

**SALLIE MAE** 1/12 – 4/14 Reston, VA

**SALLIE MAE BANK** 4/14 – 9/15 Reston, VA

Portfolio Modeling & Reporting Analyst, 1/12 – 4/14

Senior Analyst Loan Performance Modeling & Research, 4/14 – 9/15

* Supervise, assemble, and communicate the production of analysis serving internal Capital Markets clients, the Critical Accounting Assumptions (CAA) process, rating agencies, investors, regulators, and senior management.
* 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.
* Coordinate the annual audit of CAA to ensure compliance with the model governance framework.
* Perform modeling and analysis for ongoing stress testing, back testing, and sensitivity analysis.

**BOOZ ALLEN HAMILTON** 4/09 – 1/12 Arlington, VA

Consultant

* Provide post-award grant monitoring support to the NSF Division of Institutional Award Support, which included conducting desk reviews of NSF awards to ensure that federal funding provided by NSF is managed in compliance with both Office of Management and Budget (OMB) and NSF 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 workflow and communications of a group of junior analysts.
* Coordinate the annual portfolio risk assessment, which NSF uses to identify awardees for advanced monitoring activities.
* Prepare formal documentation on the structure and preparation of the annual risk assessment and assist NSF in updating the risk assessment user’s manual.

**EDUCATION**

**SOUTHERN METHODIST UNIVERSITY**

Master of Science – Data Science, anticipated August 2018

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

**THE OHIO STATE UNIVERSITY**

Bachelor of Arts – Economics, December 2008

**TECHNICAL EXPERIENCE**

* MS SQLServer, Oracle Business Intelligence, EDW, Netezza mainframe
* SAS, SQL, VBA, R, Python, Pyspark, Hive, Hadoop
* MS Excel, MS Access, MS Power-Point

**VOLUNTEER WORK**

* Veteran Affairs
* Habitat for Humanity
* Reading is Fundamental
* Sallie Mae Food Drive