

PETER SZOCS

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EXPERIENCE

BLOOMBERG L.P., *New York, NY*

September 2006 – Present

Tech Lead, *Equity OTC Derivatives Group, R&D Division*

Sep 2010 - Present

Manages a team of application developers and interns. Actively involved in the design and architecture of every OTC derivatives product (OVME, OVML, OVSN, OPDF, SYNS, SUSN, DES, services). Currently manages the OVME 2.0 project which is a complete UI, workflow and architectural revamp of the existing OVME 1.0. Mid-Atlantic regional recruiting captain: overseeing 8 of the 32 target schools the Company recruits from. UCLA school captain: attending career fairs, conducting tech talks, on-campus resume reviews and interviews. Captain of the most successful indoor soccer team of Bloomberg.

Senior Financial Software Developer, *Equity OTC Derivatives Group, R&D Division*

Sep 2006 – Sep 2010

Creator and lead developer of the most used multi-leg OTC option strategy functions of the Terminal (OVME, OVL). Designed and developed data, migration and backend support for Bloomberg's most used listed option function (OMON). Architected and implemented all OTC option related functionalities (SYNS, DES, RFQM, Q, security loading) for several underlying asset classes: equities, indices, private equities, commodities, commodity futures, newsroom indices, bonds. Author of C++ libraries, public APIs and BAS services (2 million+ hits/day) to support Excel and Calcrnt functionalities for OVME deals. Expert of C, C++, STL and the Bloomberg Terminal.

APPIAN CORPORATION, *Washington, DC*

September 2002 – September 2006

Software Engineer/Consultant, *Technology Division*

Developed data driven procurement application for The World Bank. Designed and implemented K/Kdb tool to test the performance and backend of Appian Enterprise, Appian's primary BPM software suite. Expert of K, Kdb, JSP, J2EE, EJBs, JBoss and web technologies (Struts, SiteMesh, JSON-RPC, AJAX, Cometd, and so on).

GOLDMAN SACHS & CO., *New York, NY*

Summer 2002

Summer Analyst, *Global Alpha Fund, Quantitative Strategies Group, Investment Management Division*

Researched long-term Purchasing Power Parity theory of developed-market currencies for Goldman's Global Alpha fund. Improved Global Alpha's forecast accuracy of one-month forward-looking covariance matrices. Used proprietary Black-Litterman model to create asset allocation portfolios for clients. Expert of Matlab.

THE BOSTON CONSULTING GROUP, *Budapest, Hungary*

Summer 2001, Summer 2000

Summer Analyst, *Consulting Division*

Analyzed Central Europe's electricity and natural gas markets on investment opportunities for US client. Benchmarked mobile phone operators on growth strategy and distribution network.

EDUCATION

Courant Institute of Mathematical Sciences, New York University, *New York, NY*

September 2007 – May 2010

Master of Science in Mathematics of Finance, Magna Cum Laude

Cumulative Overall GPA: **3.73 / 4.0**

GRE (Mathematics / Verbal): **800 / 590** (94th / 86th percentile)

Dual Degree Program, University of Pennsylvania, *Philadelphia, PA*

September 1998 - May 2002

Graduated with two Bachelor of Science degrees in four majors, Magna Cum Laude

Cumulative Overall GPA: **3.72 / 4.0**

SAT (Mathematics / Verbal): **800 / 590** (98th / 89th percentile)

The Wharton School

- Bachelor of Science in Economics, Magna Cum Laude, May 2002
- Dual Concentrations in Finance & Accounting
- Honors: Dean's List 1998-99, 1999-00, 2000-01
- The Wharton School Accounting Award of Senior with Most Outstanding Character

School of Engineering & Applied Sciences

- Bachelor of Science in Engineering, Magna Cum Laude, May 2002
- Dual Majors in Mathematics & Computer Science and Engineering
- Honors: Dean's List 1998-99, 1999-00, 2000-01

PROJECTS & ENTREPRENEURSHIP

Web Applications, Washington, DC & New York, NY

May 2004 – Present

Over the past years I created several web applications to address business needs. All of these applications are hosted on a Linux Debian server running in my house. Technologies used involve JSP, Java, EJBs, POJOs, Struts, JSON-RPC, AJAX, CometD and object-oriented JavaScript. Projects are always named after cities:

- *Cairo:* <http://cairo.zlocker.com>
full-blown, feature rich online chat application (smileys, sounds, offline messages, etc)
- *Manchester:* <http://hub.zlocker.com>
feature rich bug and issue tracking system (projects, users, email, and workflow support)
- *Budapest:* <http://desktop.zlocker.com>
online desktop application

Web Hosting, Washington, DC & New York, NY

May 2006 – Present

In addition to web application development, I also provide hosting for myriad of sites:

- <http://www.peterszocs.com>: personal website
- <http://www.petekpekgoz.com>: personal website
- <http://www.geoffanders.com>: personal website
- <http://www.philosophicalresearch.com>: philosophical research (powered by MediaWiki)
- <http://www.connectiontheory.org>: philosophical research (powered by TikiWiki)
- <http://www.centerforgood.org>: company website (powered by TikiWiki)
- <http://www.provisionalwebsite.com>: company website (powered by TikiWiki)
- <http://www.leverageresearch.org>: societal modeling (powered by TikiWiki)
- <http://webmail.zlocker.com>: webmail application (powered by Nutsmail)
- <http://wiki.zlocker.com>: wiki solutions (powered by MediaWiki)
- <http://awstats.zlocker.com>: web analytics (powered by AWStats)

Mobile Development, New York, NY

Nov 2011 – Present

Currently learning iPhone application development. Partner at Bitongo Inc. (<http://www.bitongo.com/>).

ACTIVITIES & SKILLS

- *Computers:* 9+ years of software development experience on various platforms (Linux, Solaris, Windows)
- *Financials:* Bloomberg Terminal, Matlab, GNU R
- *Languages:* English, Hungarian, Spanish and German
- *Advising:* Penn Mathematics Advising Team, 1999-2002
- *Music:* guitar, DJing
- *Sports:* soccer, tennis, scuba diving, skiing, rock climbing
- *Scuba:* PADI certified scuba diver (one star, open water)
- *Coaching:* a) Chelsea Piers: Division Champion with Bloomberg FC
 b) Washington International Soccer League: Team Appianites
- *Travel:* Extensively in Europe, North America and Asia
- *Citizenship:* EU Passport
- *Visa:* US Permanent Resident