## **Vincent Poon, CFA**

11 Platt Street • London, NW1 1RR, United Kingdom

(0)7984350879 • 917.693.3010 • vincentpoon10@gmail.com

|  |  |
| --- | --- |
| **EDUCATION** | **University of California, Berkeley**, Berkeley, California *2009 - 2011*  Ph.D. coursework at Haas School of Business (withdrew)  **Cornell University**, Ithaca, New York *2006*  Master of Engineering in Financial Engineering  **Cornell University**, Ithaca, New York *2005*  Bachelor of Science in Electrical and Computer Engineering |
| **RELEVANT EXPERIENCE** | **SANTANDER ASSET MANAGEMENT,** London, UK *2019 – current*  **Head of Quantitative Solutions**  Lead and support the transformation of the Global Multi-Asset Solutions group from a discretionary to quantitative investment process for tactical asset allocation and other quantitative products. Implement innovative quantitative techniques to solve existing problems.  *Major Achievements:*   * Enable integration of disparate quantitative teams by defining common goals, establishing a communication structure for knowledge sharing, standardizing analytic processes and tools, and developing quantitative capabilities * Built cloud-based research and production platform, including data management functions, used by global quantitative team * Developed custom python package for research and production to increase work efficiency and consistency. Incorporated novel techniques such as XGBoost, hierarchical risk parity and nowcasting   **EY ARTIFICIAL INTELLIGENCE LAB,** Palo Alto, California *2017 – 2019*  **Artificial Intelligence (AI) Scientist**  Defined, designed and developed client-focused Natural Language Processing (NLP) solutions leveraging Machine Learning (ML) for understanding and interpreting business documents used in assurance, tax, and transactions.  *Major Achievements:*   * Collaborated with internal domain experts, product managers, and front-end software developers to build enterprise grade information extraction software that sped up an audit workflow by 5x. * Developed a novel multi-class ranking model using siamese neural network enabling rapid training and improved accuracy. * Implemented online learning and mixture of experts into core product allowing end users to improve results with usage and to define new fields with minimal data.   **FELLOWSHIP.AI,** San Francisco, California *2017*   * Developed a Reinforcement Learning model for trading, specifically using a policy gradient agent and a Multi Layer Perceptron (MLP) implemented with TensorFlow. * Set up a novel hierarchical feudal network with directives from a higher level managing agent passed to a lower level worker agent that executes the trades; the architecture utilizes separate neural networks for the two agents. * Contributed to video anomaly detection product utilizing deep learning, tracking, and acceleration methods that enable the analysis of multiple video streams.   **COLUMBIA THREADNEEDLE**, New York, New York *2011 – 2017*  **Senior Quantitative Analyst**  Managed several systematic, quantitative investment strategies by generating signals and monitoring risks. Performed original research on quantitative models that drove the construction of portfolios ultimately traded in production. Regularly evaluated model performance and conducted appropriate modifications. Streamlined trading workflow and increased efficiency by automating processes. Developed and disseminated internal presentations to communicate investment views and fund performance.  *Major Achievements:*   * Researched, built, and managed algorithmic long/short VIX futures strategy. * Expanded, tested, and integrated alpha sources into quantitative global macro strategy, including methodology and framework improvement for existing models. * Designed and backtested the derivative strategy for managed volatility fund in a highly collaborative launch. * Incorporated machine learning techniques such as cluster analysis and boosting into trading strategies.   **DUFF AND PHELPS**, San Francisco, California*2006 – 2009*  **Senior Associate**  Built asset pricing models for a broad range of securities, including equity as well as fixed-income derivatives. Prepared client reports, providing all of the details gathered in the process, and addressed all inquiries related to the result and the quantitative process.  *Major Achievements:*   * Proactively executed model development that facilitated credit derivative and structured product pricing. * Produced complex debt, equity, and OTC securities valuations, utilizing Merton model, binominal trees and Monte Carlo simulation. * Conducted analysis of embedded features of convertible bonds and preferred stocks. * Structured a security in alignment with ownership goals while minimizing the financial reporting impact in collaboration with the CFO. |
| **TECHNICAL**  **SKILLS** | Python• NoSQL • Matlab • Excel • VBA • AWS • Bloomberg • SAS • INTEX • C/C++ • Java • FINCAD • LaTeX • Git |
| **PATENT APPLICATION** | U.S. Patent 10614345 “Machine learning based extraction of partition objects from electronic documents,” Apr 7, 2020 |
| **OTHER ACTIVITIES** | Teaching |