Paul R. Teetor

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A quantitative developer with a background in software engineering, statistical modeling, and financial services.

Education

- BS in Computer Science, Cornell University
- MS in Computer Science, Northwestern University
- MS in Applied Statistics, DePaul University

Publications

- *R Cookbook* (2nd ed., 2019), O'Reilly Media
- *25 Recipes for Getting Started with R* (2011), O'Reilly Media

Professional Experience

William Blair & Co, Chicago - 2015 to 2020
Sr. Quantitative Analyst

- Designed and implemented a system for managing a quantitative portfolio of international equities using a factor-based model
- Project scope included portfolio construction, backtesting, performance & risk evaluation, operational tools, compliance readiness, and productionalization
- Research to characterize signal quality and explore portfolio construction space
- Internal evangelist for R, including employee training seminars
- Toolset included R, Shiny, RMarkdown, RStudio, Python, and Azure

Independent Consultant (Quant Development LLC) - 2010 to 2015

For a nation-wide bank and trust: Created a comprehensive toolkit for exploration and research of operational risk models (R)

For a money-center bank: Implemented a large-scale backtesting system for high-frequency trading algorithms, including definition and evaluation of trade signals (Python, Scala)

For a private investor: Incorporated interest rate factors and VIX into an equity futures trading model (R, Python)

DV Trading, Chicago - 2014 to 2015

Futures trader and portfolio manager in a proprietary trading shop. Researched, programmed, tested, funded, and executed portfolios of seasonal spread trades and mean-reverting spread trades.

Deerfield Capital Management LLC, Chicago - 1997 to 2003, and 2003 to 2008
Sr. Research Associate and Sr. Sys. Analyst

Created models, applications, and reports for valuation and risk analysis of fixed-income instruments, including credit default swaps (CDS), overnight index swaps (OIS), swap spreads, TED spreads, futures, swaptions, and cash instruments (Perl, SQL, C++, Excel, R)

Independent Consultant - 2003 to 2004

For a Chicago hedge fund: Converted Perl applications to C++. The applications performed valuation of exchange-traded and OTC fixed-income securities using a farm of Linux servers.

Fannie Mae, Washington DC - 1991 to 1997

Presentations, Articles, and Workshops

- “Useful Tricks in R” (ASA Conference on Statistical Practice, San Diego, 2019)
- “How to Give a Really Awful Presentation” (ASA Conference on Statistical Practice, Portland, 2018)
- “Modeling Proportions and Probabilities: The beta distribution is your friend” (ASA Conference on Statistical Practice, Jacksonville, 2017)
- “The Accidental Consultant” (AMSTAT News, September 2014)
- “What Can We Learn from Software Engineers?” (workshop, ASA Conference on Statistical Practice, New Orleans, 2015)
- “Introduction to R” (all-day workshop, Great Plains R User's Group, 2014)
- “Bootstrapping Time Series Data” (ASA Conference on Statistical Practice, Tampa, 2014)
- “Bootstrapping Seasonal Spreads” (lightning talk, R/Finance Conference, Chicago, 2014)
- "Introduction to R" (all-day workshops, Fin. Math. program, Univ. of Chicago, Sep 2013)
- “Fast(er) R Code” (lightning talk, R/Finance Conference, Chicago, 2012)
- “Better Hedge Ratios for Spread Trading” (lightning talk, R/Finance Conference, Chicago, 2011)