

Robertson Wang

Aspiring Data Scientist
Experienced in financial
asset valuation and
economic research

Career Summary

Robertson Wang

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Research Assistant in Risk Analysis at the Federal Reserve

Masters in Economics, gained Econometric and Macroeconomic research skills through applied projects and theoretical models

Over 3 years experience at a major investment bank building and managing valuation models, financial reports, and finding insights within large financial datasets

Passion for programming, statistical analysis, econometrics, and communicating big data insights

Skills

Python / R
Latex / Matlab
SQL / MySQL
Git / Github
Data Analytics and Management
Economic Modelling and applying Econometric theory

Experience

Valuation Review Group, Associate / Morgan Stanley

August 2014 - August 2015, New York, NY

- Developed and reviewed cash flow models to value land, commercial, and residential real estate assets
- Provided analysis on changes in market conditions and fund composition to senior valuation management
- Wrote research reports on macroeconomic risk and provided asset specific background for new acquisitions

Valuation Review Group, Analyst / Morgan Stanley

June 2013 - August 2014, New York, NY

- Developed regression models to construct CDS curves for counterparties with non-observable inputs
- Maintained a SQL database of Agency MBS pricing data from counterparties and third party vendors
- Developed SQL scripts and VBA code to automate the calculation of liquidity adjustments on OTC derivative positions

Equity Reporting Group, Analyst / Morgan Stanley

June 2012 - June 2013, New York, NY

- Performed revenue, budget, and expense analysis for the equity, equity swaps, and prime brokerage trading desks
- Developed VBA code and spreadsheets to automate daily/monthly/quarterly P&L and balance sheet statements
- Worked with a global team in preparing timely reports on regional, division, and trading desk performance

Research Assistant / Professors George Hall and Thomas Sargent
September 2011 - December 2011, New York, NY

Education

Masters in Economics / BGSE at Universitat Pompeu Fabra
September 2015 - Present, Barcelona, Spain

Coursework includes but not limited to: Advanced Econometrics I (Regression Methods), Advanced Econometrics II (Asymptotic Theory), Advanced Econometrics III (Time Series Processes), Advanced Microeconomics I (Decision Theory), Advanced Microeconomics II (Game Theory), Advanced Microeconomics III (Mechanism Design),

Bachelors of Science Economics / Leonard N. Stern School of Business, NYU
September 2008 - June 2012, New York, NY

Additional Links

robertsonwang.github.io
[linkedin.com/in/robertsonwang](https://www.linkedin.com/in/robertsonwang)