Roger J. Bos, CFA

175 Newtown Tpke, Weston CT 06883
roger.bos@gmail.com 203 572 1267 rogerjbos rogerjbos.com

Employment

Rothschild & Co. Asset Management US, Director of Quantitative Research (New York) 2004-Present

Research and develop stock ranking systems used to manage $10 billion in equities.

Detailed achievements:

- Efficiently extract S&P Snapshot (Xpressfeed) data via R & SQL
- Create and maintain a factor library of hundreds of factors
- Write R code to backtest factors and stock ranking systems
- Microcap Portfolio Manager with double-digit outperformance over the benchmark
- Developed R Shiny apps to make my analytics available to PMs
- Produce daily ranks and feed data to FactSet, Bloomberg, Portia, & Charles River

Standard & Poor's Corp., Various quantitative roles, New York 1998-2004

- Modified S&P Fair Value model for new data source
- Developed S&P International Quality Ranking System based on the domestic version
- Backtested unit investment trust strategies using Research Insight data.
- Conducted research on the S&P indices while a member of the Index Committee.

Value Line Corp., Fundamental Equity Analyst, New York 1996-1998

Education

Carnegie Mellon University, Tepper School of Business, M.S. in Computational Finance 1999

University of the West Indies, Cave Hill Campus, Barbados, M.Phil. in Economics 1996

Rockhurst University, Kansas City, MO, B.S.B.A. in Finance Economics 1994

Publications

R packages on Github, such as for risk models and SVM recession prediction.

Index Calculation Primer, Standard & Poor's, July 2000

General Criteria for S&P U.S. Index Membership, Standard & Poor's, September 2000

Event Study: Quantifying the Effect of Being Added to an S&P Index, Standard & Poor's, January 2001

Interests

Investing in equities, crypto, and real-estate. Home automation using Python and Rasberry Pi. All things do-it-yourself.