Roger J. Bos, CFA

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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

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

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

Rockhust University, Kansas City, MO, BSBA in Finance Economics 1994

Publications

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

Index Caclulation Primer, Standard & Poors, July 2000

General Criteria for S&P U.S. Index Membership, Standard & Poors, September 2000

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

Interests

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