Samuel Bodansky

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Employment History

Barclays Investment Banking Off-Cycle Internship

in Quantitative Analytics: Market Risk

Jun 2019 - Dec 2019

- Contributed 1000+ lines of code to Market Risk code repository, creating a general machine learning tool for missing data imputation across all asset classes
- Use Value at Risk methodologies with Credit Default Swap historical market data to compare different machine learning algorithms, including LightGBM and Neural Net
- Praised for "high standard of work" and "adherence to coding standards"

Deutsche Bank Summer Internship in Technology: Passive Asset Management Software Development Summer 2018

- Used natural language processing to calculate market sentiment of FTSE 100 companies using live Twitter analysis
- Conducted a proof of concept on Tableau (data visualisation) and Datameer (cluster-based spreadsheet tool) to offer 100x increase in volume of data analysis
- Received feedback for "collaborative approach" and "quick learning" in formal review

JPMorgan Technology Internship - London EMEA Swaps RAD Summer 2017

- Analysed live market data use of 80 spreadsheets with VBA for data source migration
- Solved programming problem five times faster than estimated by manager
- Participated in agile workshops and shadowed application development teams

Education

St Peter's College, University of Oxford - MMath Mathematics

2015-19

- Upper Second Class Honours with 87% grade in two finals papers
- First Class Honours on Dissertation titled "Unramified Extensions of Number Fields"

Hebrew University of Jerusalem - Economics Summer School

Summer 2014

• 98% overall grade; wrote paper on the economics of infidelity

The Grammar School at Leeds

2007-14

- A Levels: Six A^*s in Triple Mathematics, Physics, Economics and RS
- First Prize: Thinking Allowed Philosophy Essay Competition with title "What is God"

Extracurricular Activities and Volunteering

Year 6 Leader - Limmud Conference 2018

Dec 2018

- Supervised five days of educational activities for 20 children in pastoral role
- Managed a team of three youth leaders; praised for "vivacious" and "fair" leadership style

Oxford Chabad Society: roles including President and Secretary

2015-19

- Hosted 20 evening talks attended by up to 200 people
- Coordinated logistics and security for high profile speakers including O.J. Simpson's defence lawyer and Israeli ambassador to the UK

Oxford Mathemagicians (STEM education society)

2015-17

• Presented ten times to high school students to encourage study of mathematics; received feedback as an "engaging and fun" speaker

Kibbutz Sde Eliyahu, Israel

Feb-Aug 2015

• Intensive Hebrew school and organic vegetable farming

Leeds Youth Group Co-Chair

2013-14

• Headed a team of eight youth leaders, running weekly educational activities

Skills and Interests

- Coding: Python (Pandas, scikit-learn, NumPy), VBA, SQL, SageMath
- Music: Grade 8 Clarinet and Saxophone
- Languages: Hebrew Fluent, German Basic
- Chess: Oxford University 1^{st} and 2^{nd} team, School Captain
- Other: Rubik's cubes, gastronomy, jazz