

J. GIBRÁN PENICHE



EDUCATION

2014
|
2020

(ITAM) Instituto Tecnológico Autónomo de México
B.S., Actuarial Sciences 📍 Mexico City, Mexico

Courses included: Bayesian Inference, QRM, Development and Valuation of insurance products and Numerical Methods.

2014
|
2020

(ITAM) Instituto Tecnológico Autónomo de México
B.S., Financial Direction 📍 Mexico City, Mexico

Courses Included: Portfolio Management, Financial Analysis, Corporate Finance, Fixed Income and Derivative instruments.



EXPERIENCE

09-2020
|
Present

Model Validation Consultant
Risk Management Direction 📍 Scotiabank
Ana Laura Minor Castillo, MS

Description:

- Validate theoretical framework, assumptions and limitations of all models in the inventory (derivatives, credit risk, market risk, interest rate risk, operational risk, etc)
- Corroborate model assumptions with user data and assess model documentation
- Reproduce results independently and assess discrepancies between results
- Propose and participate in model robustness enhancement with applicable ML/AI methodology and/or more adequate models

09-2019
|
06-2020

Assistant
Actuarial Sciences Department 📍 ITAM
Alberto Contreras Cristán, PhD Manuel Mendoza Ramírez, PhD.

Description:

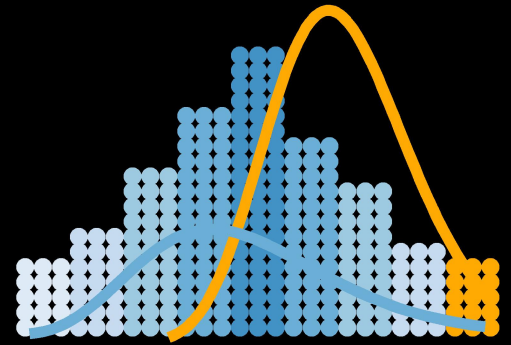
- Bayesian inference for finite populations via semi parametric models
- Infinite Normal Mixtures with Dirichlet Process prior
- Code Optimization translating from R to Julia and c++

06-2018
|
06-2020

Assistant
Accounting Department 📍 ITAM
Araceli Elguea Espinosa, PhD

Description:

- Workshops on sales estimation
- Applied Linear Regression



CONTACT INFO

✉ jgpeniche@gmail.com

🌐 github.com/jgpeniche

📧 https://jgpeniche.medium.com/

🐦 @PenicheGibran

📞 (+52) 55-45-39-63-80

SKILLS

IT:

Microsoft Office
R (Shiny, Markdown)
SQL
C++

Languages:

🌐 Spanish
🌐 English

AREAS OF INTEREST

Asset Management

Financial Analysis

QRM

Bayesian Inference for financial models
(time series, portfolio management,
stochastic simulation, forecasting)

Finance from the data science
perspective

02-2020 05-2020	Speaker <i>Finantial Direction Representation</i> Description: <ul style="list-style-type: none"> • Workshops in creation of complete data products for finance (Markdown & Shiny) and model calibration 	📍 ITAM
06-2016 06-2017	Assistant <i>Social Service Office</i> Gisela Carmona Rodríguez Description: <ul style="list-style-type: none"> • Social service release and exchange courses revalidation procedures • Support on the coordination of "Prepa Abierta para adultos" and "PERAJ adopta un amig@" programs 	📍 ITAM
06-2016 06-2019	President & Founder <i>Salsa con Colmillo Dancing School & Company</i> Description: <ul style="list-style-type: none"> • Head of a 6-person team • Dance classes by levels (groups between 20 and 40 people) • Budget Administration, personnel training and event planning • Principal responsible of choreographic design 	📍 ITAM



EXTRA CURRICULAR ACTIVITIES

11-2019 04-2020	CFA Challenge National 1st Place, Regional Finalist Organizer: CFA Society Mexico Description: <i>Issue an investment recommendation on a publicly traded firm based on fundamental analysis. Competition consisted on a written report and an oral presentation.</i>	
04-2020 Present	Cuestion de Datos, Podcast Co-Creator & Co-Host Description: <i>Divulge podcast on themes concerning Data Science, Statistics & Machine Learning</i>	
05-2019	Banking the Unbankable, Financial Inclusion Challenge Participant Organizer: PwC Description: <i>Create a tuiton loan for Mexican Students. The loan would be collateralized on future income and over a Temporal life insurance policy in order for interest to be affordable.</i>	
12-2018	Realized vs. Average Returns on statistical significance of CAPM Research Organizer: Atanu Paul Description: <i>Test statiscal significance of realized versus average returns in portfolios of Mexican publicly traded stocks.</i>	

06-2018



Bayesian inference over Mexican TIE

Research

Organizer: Felix H. A. Matthys

Description: Fitting a Student's T distribution over changes in levels of Mexican TIE at different maturities. Degrees of freedom of normalized data were to be found in order to calculate Value at Risk of a bond portfolio.

02-2018



Ruedafest, Latin-American Casino Championships

Latin-American 2nd Place

Organizer: RuedaFest

Description: 2nd place of Rueda Novel Category with a 20-element coreography.