Sean P. Quigley

email: seanpquig@gmail.com phone: (248) 875-2152 GitHub: https://github.com/seanpquig

TECHNICAL SKILLS

- I am proficient with the following programming languages and tools:
  -Python, C++, SQL, Postgres, Redis, Git, VBA, MS Excel, MS Access

EXPERIENCE

Klick Push, New York, NY August 2013-Present
Data Scientist

- Lead all data initiatives for Klick Push's web products and business strategy.
- Work with engineering team to design database model, capture and track user flow across our Ruby on Rails application, and set up analytics and reporting.
- Implement AB testing in the application and design and manage tests.
- Perform predictive modeling and music similarity analysis with Python and SQL.
- Generate insights used to improve user experience, conversion metrics, and music-ad targeting.
- Speak on data for pitches and business development outreach.

TRQ Analytics LLC, Stamford, CT August 2010-May 2013
Quantitative Equity Analyst

- Responsible for quantitative research and development of a long-short, value-oriented, equity strategy.
- Solely developed various C++ modules that enabled the backtesting of trading models over 20+ years of market price and fundamental data.
- Maintained and updated historical database.
- Worked directly with the portfolio manager to create and implement real-time model updates including: hedging of market capitalization effects using ETFs, identification of autocorrelations in company fundamentals, and optimization of capital gains tax treatment.
- Followed a scientific, hypothesis-driven research process that aimed to find results of statistical significance while avoiding the risk of data dredging.
- Assisted the family office CIO in due diligence and modeling for various hedge fund, private equity, and venture capital investments.

Ohio Wesleyan University, Delaware, OH May 2009-July 2009
NSF Summer Research Intern

- Worked in the computer science department on an REU project funded by the National Science Foundation.
- Developed various approximation algorithms in C++ to find solutions to an NP-complete, multi-user routing problem.
- Incorporated economic game theory into the algorithm in order to find cost-minimizing and stable Nash Equilibrium solutions to the problem.
- Co-authored paper: The Shared Shortest Path Problem in Graphs.

EDUCATION

University of Michigan, Ann Arbor, MI April 2010
Major: B.S. Economics, B.S. Physics
GPA: 3.5/4.0
Relevant Course work:

- Game Theory, Financial Engineering, Statistical Economics, Multivariable Calculus, Differential Equations, Numerical Analysis, Modern Physics, Quantum Mechanics, C++ Programming

General Assembly, New York, NY Fall 2013

- Completed 11-week data science and machine-learning course.
- Built a music recommendation system using Twitter data and a Nearest neighbor approach.
- Heavily utilized Python and various libraries: NumPy, SciPy, Pandas, SciKit-Learn.

ACTIVITIES & INTERESTS

- Participant in Kaggle predictive modeling competitions.
- Avid Brazilian Jiu-Jitsu competitor currently competing on the IBJJF tournament circuit. Won dozens of medals in various grappling competitions.
- Volunteer coach of children's boxing and Brazilian Jiu-Jitsu at local mixed martial arts gym.
- Member of the University of Michigan men's boxing team during college. Achieved a 5-0 record in amateur competition sanctioned by USA Boxing.
- Member of Phi Delta Theta International Fraternity.