

Shane Mulqueen

Personal Info

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Programming

Python	<div><div></div><div></div><div></div><div></div></div>
VBA	<div><div></div><div></div><div></div><div></div></div>
R	<div><div></div><div></div><div></div><div></div></div>
Matlab	<div><div></div><div></div><div></div><div></div></div>
SQL	<div><div></div><div></div><div></div><div></div></div>
BigQuery	<div><div></div><div></div><div></div><div></div></div>
Java	<div><div></div><div></div><div></div><div></div></div>
Javascript	<div><div></div><div></div><div></div><div></div></div>
C#	<div><div></div><div></div><div></div><div></div></div>
C	<div><div></div><div></div><div></div><div></div></div>
HTML	<div><div></div><div></div><div></div><div></div></div>

Education

Galvanize NYC

New York, NY
Data Science Immersive
Jan -Apr 2019 (upcoming)

Auburn University

Auburn, AL
B.S. in Business Administration
Finance Major
December 2016
Major GPA: 3.67

Skills/Certifications

FINRA Series 7, 52, 57
Bloomberg
Excel

Experience

Mar 2017- Oct 2018	Flow Traders US, LLC <i>Trader</i>	New York, NY
	<ul style="list-style-type: none">Developed and maintained trading strategies focused on ETF arbitrageUsed Python and SQL to analyze trade and market data to provide insight on execution quality, spot opportunities, and ensure strategies performed as expectedShared operational responsibilities with head of desk including trade monitoring, position management and OTC quotes	
Sep 2016- Jan 2017	Bright Investments, LLC <i>Analyst Intern</i>	Auburn, AL
	<ul style="list-style-type: none">Used fundamental analysis and financial modeling to screen companies for a value-based investment strategy	
May 2016- July 2016	Regions Financial Corp <i>Investment Portfolio Intern</i>	Birmingham, AL
	<ul style="list-style-type: none">Created loan package valuation tools, including loan-level amortization of single tranche MBS and best execution calculator for securitization of loan packages into multiple securitiesDesigned and built a python and Google BigQuery based platform to analyze impact of loan characteristics on prepayment speeds using Freddie Mac dataset containing more than 800 million records	
May 2012- July 2013	BlueCreek Investment Partners <i>Operations & Development</i>	Huntsville, AL
	<ul style="list-style-type: none">Began role as summer intern and was hired for a paid position after showing initiative to create value to the firmDesigned and programmed time-saving spreadsheet-based applications for automated billing procedures, revenue growth models, and client presentations	

Projects

Lasting Impact of the Tech Bubble

Used Topological Domain Analysis on 50 years of industry returns, Fama-French factors and treasury data to suggest investor preference shift from dividend growth to future earnings expectations has increased volatility and crippled returns of free cash flow focused firms

Matching FX PCA Factors with ETFs

PCA was used as a tool to identify short-term global risk factors in FX by correlating factor scores with ETF returns. Output revealed two dominant categories of risk: regional and global

Procrustes Rotation in PCA

Improved the utility of Principal Component Analysis in time series analysis by reducing idiosyncratic noise from output, which allows for a more meaningful analysis of the subspace created by top components throughout time

Activities

Auburn Student Investment Fund, Auburn University

Vice President of Risk Management: Oversaw investment research and portfolio risk analysis regarding a long equity fund

Upgrade Capital, New York City, New York

Value Investing Mentorship: Participated in weekly calls with hedge fund managers to learn fundamental research and investing best practices

Trading Competition: Winner of Fall half of 2015/2016 Trading competition

Code in Finance: Top 1% of Fall 2015 submissions. Used factor rotation methods to identify real world ETFs that are representative of theoretical PCA risk-factors from global currency markets.

Brown University, Providence, Rhode Island

Agent-Based Modeling Workshop: Presented personal research about modeling short-term foreign exchange volatility and listened to expert presentation regarding agent-based modeling techniques