

# SHILO WILSON

wilson.s.shilo@gmail.com • linkedin.com/in/shilo-wilson • (303) 551-2779

## EDUCATION

### BARUCH COLLEGE, CITY UNIVERSITY OF NEW YORK

Master of Science in Financial Engineering

05/20

Master of Science in Statistics

05/18

### NATIONAL UNIVERSITY, LA JOLLA, CA

Bachelor of Science in Finance

01/16

## PROGRAMMING AND COMPUTING SKILLS

C++, Python, Java, SQL, Spark, MPI

## CERTIFICATIONS

- Advanced C++11/C++14 and Multidisciplinary Applications Certificate, QuantNet

07/18

## WORK EXPERIENCE

### MORGAN STANLEY, New York, NY

08/21

*Associate, Quantitative Developer*

–Present

- Automated the computation of 5 Risk not in VaR measurements using a python based proprietary framework, which decreased the required time to compute and minimized operational risk of manual calculation.
- Built live real time dashboards to support adhoc investigations and data downloading supporting the transition from Greek Based Valuation (GBV) to Full Revaluation (FRV) in risk computations, using Dash and some minor javascript.
- Designed and built a GBV replica of all equity risk factors to support FRTB and ES calculation validation, with full flexibility for scheduled runs, adhoc runs, and customization via configuration.
- Serve as one the teams subject matters experts on the firms SDLC procedures, and code style guideline, including the responsibility of first line PR review.

### WELTON INVESTMENT PARTNERS, New York, NY

02/20

*Trading Analyst*

–07/21

- Responsible for trade execution and oversight across the firms traded strategies, which include both equities and futures.
- Developed real time execution monitoring tools including an execution dashboard and slack alerts of straight through orders, missing data, and outlier intra-day data, in support of existing strategies and the launch of a straight-through intraday futures strategy.
- Introduced a testing framework for the team's codebase and deployed the code firm wide, resulting in more reliable and maintainable code which directly increased the speed of research and reduced the frequency of exceptions on automated tasks.

### QUANTITATIVE MANAGEMENT ASSOCIATES, PGIM, Newark, NJ

06/19

*Summer Associate*

–01/20

- Developed a system to locate and preprocess public company filings into numerical data by constructing a data pipeline using Python.
- Used natural language processing, including word2vec, word movers distance, and keyword extraction to construct a return factor based on Board of Directors biographies and relevant public filings.

### SPARKS AND HONEY, New York, NY

09/17

*Data Scientist*

–06/19

- Developed console applications to support automatic signal collection from multiple news sources in order to identify cultural trends.
- Implemented statistical and machine learning models, including stochastic models and linear regression, to categorize documents and score trends in culture using collected news sources.

### COVENANT REVIEW, New York, NY

10/16

*Research Analyst*

–08/17

- Implemented Machine Learning methods in Python to categorize text using, including K's Nearest Neighbor and Naïve Bayes.

### UNITED STATES MARINE CORPS, New York, NY

01/09

*Staff Sergeant, Target Processing Chief*

–09/16

- Managed the operations of the Counter Battery Radar section, including the professional, moral, and physical development of over 85 Marines to include deployments to nine live-fire exercises.