Talha Jamal

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EDUCATION

2023 – Present **Imperial College London**
MSc. Risk Management and Financial Engineering

Financial Statistics, Advanced Financial Statistics, Stochastic Calculus, Advanced Options Theory, Market Microstructure: Trading and Liquidity, Computational Finance in C++, Financial Engineering

2017 – 2020 **The University of Manchester**
B.Eng. Electrical and Electronic Engineering, First Class Honors

Numerical Analysis, Computer Systems Architecture, Digital Signal Processing, Control Systems, Data Networking, Engineering Maths, Mathematics 1E1, Mathematics 1E2, Mathematics 2E1

TECHNICAL SKILLS - GitHub Link: https://github.com/talhajamal11

◊ Python	◊ kdb+	◊ Batch Scripts	◊ Docker
◊ C++	◊ SQL	◊ PowerShell	◊ Jenkins
◊ R	◊ DBMS	◊ Linux	◊ Version Control

Personal Projects

- Human Activity Recognition using Time Series Data with CNNs and LSTM RNNs – Link.
- Visualizing a Nasdaq Market Order Book using Python – Link.
- Practicing Data Structure and Algorithm Exercises from Jay Wengrow's DSA Book – Link.

WORK EXPERIENCE

2021 – 2023 **S&P Global Market Intelligence**
Quantitative Specialist, Investment Management

- Knowledge Expert of ClariFI, a Quantitative Research and Portfolio Management Product.
- Quantitative expert on Factor Backtesting, Event Study, Algorithmic Trading, Forecast Modelling, Portfolio Optimization and Portfolio Attribution.
- Gained Research Experience in Feature Generation using R and ClariFI's internal visual query language exploring SPGMI and IHS Markit's fundamental, market and alternative datasets.
- Developing Python Scripts to process and transform time-series and point-in-time data for seamless integration into Tableau, catering to client's request for data visualization.
- Building and Backtesting Trading Strategies for clients using C++ e.g., created momentum, mean reversion, statistical arbitrage and factor investing strategies to create Market Neutral Portfolios.
- Utilized SQL queries to generate attributes for ClariFI's Security Master using Compustat Data.
- Enhanced Team Productivity by automating tasks using Batch and PowerShell Scripts.
- Spearheaded the development and integration of ClariFI's API by collaborating with Developers and creating interactive notebooks to demonstrate the capabilities of the API to clients.
- Led the development of a repository and version control system for automation scripts created by the Quant Specialists team at S&P fostering improved collaboration amongst team members.
- Facilitated communication between clients and the developer team by aligning product features with client requests and overseeing User Acceptance Testing, enhancing my commercial acumen.

Interests and Achievements

- Passed CFA Level 1
- Reading books related to Mathematics, Statistics, Programming and Quantitative Finance.
- Regularly watching Mathematics and Machine Learning lectures from 3blue1brown and Stat Quest on YouTube.

References available upon request.