

## Talha Jamal

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### EDUCATION

#### 2023 – Imperial College London

**Present** 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 – The University of Manchester

**2020** 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

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

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

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### 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](#).

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### WORK EXPERIENCE

#### 2021 – S&P Global Market Intelligence

**2023** 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 requests 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.

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### 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.

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References are available upon request.