# Talha Jamal

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## EDUCATION

**2023 – 2024** **Imperial College London**
MSc. Risk Management and Financial Engineering

Financial Statistics, Advanced Financial Statistics, Machine Learning, Computational Finance in C++, Stochastic Calculus, Market Microstructure, Financial Engineering, Data Structures & Algorithms

**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

## WORK EXPERIENCE

**2021 – Present** **S&P Global Market Intelligence**
**Quantitative Specialist**

- ◊ 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.
- ◊ Developed 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.
- ◊ Backtested 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.

## TECHNICAL SKILLS - GitHub Link: [https://github.com/talhajamal11](https://github.com/talhajamal11)

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|---|---|---|---|
| ◊ 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.

## Interests and Achievements

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

References are available upon request.