**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

**TECHNICAL SKILLS - GitHub Link:** <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](https://github.com/talhajamal11/Human-Activity-Recognition-using-CNN-and-LSTM-RNN).
  + Visualizing a Nasdaq Market Order Book using Python – [Link](https://github.com/talhajamal11/Visualizing-an-Order-Book).
  + Practicing Data Structure and Algorithm Exercises from Jay Wengrow’s DSA Book – [Link](https://github.com/talhajamal11/Data_Structures_and_Algorithms).

**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’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.