Robert Dargavel **Smith**

QUANTITATIVE ANALYST & RISK MANAGER

Calle Lirio, 7, Pozuelo de Alarcón, Madrid 28224, Spain

(+34) 687.012.764 | teticio@gmail.com | https://goo.gl/TV7ovr

What motivates me: Creating value for businesses by breaking down silos & challenging the status quo

Ski**lls**

- Management of complexity, uncertainty & change.
- Experience of managing, leading & getting the best out of teams.
- Effective communication of highly technical concepts.
- Capacity to become self-taught recognized expert in many fields.
- Creative, intellectually curious and persistent.
- Implementation of mathematical models for business.
- Very strong programmer in Python and C/C++.
- Bilingual in English and Spanish.

Wor**k Experience**

Santander
HEAD OF CVA TRADING DESK, MD

Madrid, Spain
May 2011 - Present

- Responsible for front office P&L management of credit risk of derivative contracts with counterparties of the bank.
- Started function from scratch, managing change across all affected areas & locations and transforming regulatory requirement into opportunity.
- Convinced CTO and CRO of need to rebuild enterprise wide credit risk system, securing >€10m budget.
- Frequently invited to speak at industry conferences in Europe, USA & Asia.

Santander
EUROPEAN HEAD OF RATES & CREDIT QUANTITATIVE ANALYSIS, MD

Madrid, Spain
Oct. 2007 - May 2011

- Transitioned team from producing models for structured credit products to developing models to manage credit risk in derivative contracts.
- Re-purposed existing valuation engine to also calculate exposure profiles, adding value to a new sector of internal clients.

Santander
GLOBAL HEAD OF PRODUCTS, MD

Madrid, Spain
Nov. 2006 - Oct. 2007

- Traveled extensively across Latin America & Europe, managing differences in culture & markets in order to cross-fertilize product capabilities.
- Prioritized development of product & valuation model adaptations to local markets.

Santander
GLOBAL HEAD OF QUANTITATIVE ANALYSIS, MD

Madrid, Spain
Jan. 2001 - Nov. 2006

- Convinced Global Treasurer and CRO of need for front office quantitative analysis team to respond to client demand for new products.
- Starting from scratch, built and led team of over 20 people from more than 10 nationalities based in Madrid, London & New York.
- Significantly reduced time-to-market by changing team's way of working from building VB prototypes to being owners of production C++ code.
- Worked closely with traders to develop innovative models allowing for the commercialization of highly customized products.

ABN Amro
QUANTITATIVE ANALYST

London, UK
1995 - Jan. 2001

- Moved from IT to Quantitative Analyst after impressing department head with derivation of formula for valuation of double barrier options.
- Accelerated product development cycle by designing and implementing a pricing & valuation engine with a product description language.

Harlequin (now Global Graphics)
SOFTWARE ENGINEER

Cambridge, UK
1993 - 1995

- Developed device drivers for commercial printing presses.
- Achieved 50% speedup by rewriting Windows OS level functions.

Edu**cation**

MBIT School - Madrid Business Inteligence Technology
ADVANCED MACHINE LEARNING EXPERT PROGRAM

Madrid, Spain
2019 - 2019

- Created a music recommendation system by training a Deep Convolutional Neural Network with audio samples from Spotify playlists. Deployed at `https://deej-ai.online` using Python (TensorFlow & Keras), Flask, PHP, Javascript and Bootstrap.

Oxford University
B.A. FIRST CLASS HONOURS IN MATHEMATICS

Oxford, UK
1990 - 1993

- Awarded Pembroke College prize for Mathematics.

Publications

An Almost Exact Simulation Method for the Heston Model   *Journal of Computational Finance*

AUTHOR   *2007*

- Article in peer-reviewed journal.

Landmarks in XVA: From Counterparty Risk to Funding Costs and Capital   *Risk Books*

CO-AUTHOR   *2016*

- Chapter on "Managing XVA in the Ring Fenced Bank".

Extracurricular Activity

MBIT School - Madrid Business Intelligence Technology   *Madrid, Spain*

PROFESSOR IN ADVANCED MACHINE LEARNING EXPERT PROGRAM   *2019 - Present*

- Specialising in Deep Neural Networks.

Universidad de Alcalá   *Madrid, Spain*

PROFESSOR   *2013 - Present*

- Teach classes in Masters of Quantitative Finance and in Masters of Artificial Intelligence.

Oxford University & Bangor University   *Madrid, Spain*

MINDFULNESS INSTRUCTOR   *2017 - Present*

- Founded small business, giving 8 week Mindfulness courses to the general public.
- Created and delivered a program for people at risk of social exclusion.
- Lead weekly sessions in the workplace, having built up a list of 200 interested colleagues by word of mouth.

HiTop Records   *Madrid, Spain*

DJ PRODUCER   *2001 - 2008*

- Produced 12" single, included on Radio 1 DJ Gilles Peterson compilation.
- Live radio and club DJ (Madrid, London, Lisbon & Belgrade).

Sports

ATHLETE

- Bronze medal in Junior World Rowing Championships (1990).
- Completed Ironman Triathlon (2011).
- Personal Best in New York City Marathon (2013) of 2:47.

References

Available on request.