Nicholas Brown

225 E. Center St. ♦ Des Moines, IA 50309 ♦ nickandrewbrown@gmail.com ♦ (515) 441-4389

Objective

To obtain a position that allows me to utilize my expertise data science, financial modeling, and economic analysis, which allows me to make use of my extensive programming ability in Python and R

Education

California State Polytechnic University, San Luis Obispo, CA
Master of Science in Quantitative Economics, August 2020 - June 2021

- Graduated in June 2021 with Academic Excellence
- 3.96/4.00 GPA
- Relevant Coursework: Advanced Econometrics I & II, Microeconometrics, Computational Methods in Economics, Microeconomic and Macroeconomic Analysis, Industrial Organization

University of Northern Iowa, Cedar Falls, IA
Bachelor of Arts in Economics, August 2016 - December 2019

- Minor in Actuarial Science and Statistics (Statistics Emphasis)
- 3.94/4.00 Cumulative GPA, Graduated Magna Cum Laude with University Honors, Dean's List: August 2016-December 2019
- Relevant Coursework: Econometrics, Mathematical Economics, Environmental Economics, Statistical Computing I & II, Calculus I & II, Linear Algebra

Work Experience

cQuant.io, Louisville, Colorado
Quantitative Developer, Technology Team Lead December 2023 - Present

- Lead model development initiatives with junior staff. This includes scoping of features, code reviews, and implementation of new code.
- Develop new models in Energy finance for the cQuant SaaS platform. These include valuation models for renewable assets, credit risk models, and machine learning models to more efficiently value assets.
- Research new technologies, features, and algorithms that could make the cQuant modeling platform faster and more efficient.
- Optimize existing models to decrease runtime and memory use. On average, my work has led to 50% decrease in runtime/
- Develop a more robust set of tests and testing standards for the cQuant model
- Act as a resource to explain more complicated modeling aspects to current and potential clients

cQuant.io, Louisville, Colorado
Senior Energy Analyst May 2021 – December 2023

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- Provided excellent analysis of energy markets
- Wrote production-level financial modeling code in R, Python, and C++ for the cQuant platform. This involves adding new models, features, and bug fixes.
- Developed insightful dashboards displaying cQuant's analytic solutions in R Shiny
- Worked with clients and stakeholders to provide analytics solutions catered to their use cases

SKILLS

- Statistical and Econometric Analysis
- Energy Finance knowledge
- Machine Learning: Ridge and Lasso Regression, Classification, Random Forests, XGBoost
- Programming Languages: Python, R, MATLAB, STATA, SQL, C++
- Microsoft Office Suite
- Familiar with working with UNIX based operating systems (Linux, MAC OS X) as well as Windows