

Tommy Lang

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EXPERIENCE

Quantitative Specialist Sep 2020 – Present
Associate Quantitative Specialist Jun 2019 – Sep 2020
Fidelity Investments Boston, MA

- Created tools, reports and ad-hoc analysis for Quantitative Analysts and Portfolio Managers
- Provided operational support for data, reporting and model production
- Developed automated system to validate the periodic rebalances of 50+ Fidelity indices

Team Lead (Graduate Student) Sep 2018 - Apr 2019
Credit Suisse Raleigh, NC

- Led a 5-person student team through a practicum project sponsored by Credit Suisse
- Developed a novel approach to detect erroneous pricing data using time series anomaly and clustering models

Management Analyst II Aug 2017 - Jun 2018
Tax Examiner II Jan 2015 - Aug 2017
Massachusetts Department of Revenue Chelsea, MA

- Collaborated with domain experts to identify business requirements and relevant data
 - Developed classification models for tax filing enforcement that generated ~\$5M in revenue
 - Led training sessions on machine learning and programming with R
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EDUCATION

MS in Analytics May 2019
Institute for Advanced Analytics, North Carolina State University Raleigh, NC
GPA: 3.8

BA in Mathematics; BBA in Accounting, *summa cum laude* Feb 2014
Minor in Information Technology Amherst, MA
University of Massachusetts Amherst
GPA: 3.93

PROFESSIONAL DEVELOPMENT

- Certified as a Professional Data Scientist by DataCamp
 - Completed a substantial amount of Data Science related courses on Coursera, DataCamp and Udemy
 - Developed a Python package ([TheLogger](#)) for streamlined logging, timing and email notifications of code execution details
 - Designed and deployed a systematic investment strategy using neural networks, risk forecasting, optimization and performance attribution that outperforms the benchmark by **x%**
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TECHNICAL SKILLS

- Python: Pandas, NumPy, Plotly, Scikit-learn, XGBoost, TensorFlow, Dask, Numba, PyTest
- R: Dplyr, Ggplot2, Shiny, RMarkdown, Caret, CVXR, IpSolve
- Other: SQL (Oracle, MS-SQL, Snowflake), Git (Github, Bitbucket), Excel, FactSet, Bloomberg