Tommy S. Eastman

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Current Address:
138 South Abingdon St
Arlington, VA 22204

EDUCATION

James Madison University — May 2015
Major GPA: 3.7/ Overall GPA: 3.6 — Harrisonburg, VA
Quantitative Finance *BS with a minor in Mathematics and Economics*
Cum Laude

Relevant Coursework: Econometrics, Mathematical Finance, Computer and Numerical Algorithms, Fourier Analysis and PDEs, Securities Pricing, Financial Modeling, Risk Management

- Developed code in C++ to price exotic options using Monte Carlo and Heston simulation
- Utilized SAS to develop and test a successful technical trading strategy that outperformed a buy and hold strategy over 30 years
- Private tutor for Economics, Statistics, and Calculus

PROFESSIONAL EXPERIENCE

Quantitative Advisory Services, Ernst & Young LLP — July 2015-present
Risk Advisor — McLean, VA

- Validated Model Uncertainty Buffer framework
  - Entire framework was built in R; Utilized R to perform testing by altering isolated components of the calculation and testing the impact to the uncertainty buffer
  - Presented methodology and recommendations to the client Model Risk Management Committee, including the CRO
- Validated suite of statistical PPNR models to prepare bank for CCAR
  - Owned full validation of six PPNR models
  - Identified conceptual issues, performed testing, drafted findings, and built documentation
- Led internal training to introduce local team to R programming language
- Built SAS framework to cleanse loan performance data and calculate transition matrices for testing of internal CECL tool

Self Employed — January 2017-present
Private R Tutor — Washington, DC

- Instruct PhD and graduate statistics professor in R programming and statistical applications
- Develop personalized curriculum, help develop content for graduate course

Mortgage Modeling & Analytics, Wells Fargo — June 2014-Aug 2014
Credit Risk Modeling Intern — Frederick, MD

- Built timing curves for Severity Model to improve loss realization forecasting
  - Created multiple proposals for segmenting $19.9 billion loss portfolio based on contribution to loss speed
  - Led discussion of results with several managers, clearly documented findings for CCAR implementation
- Analyzed effects of different home valuation metrics on default model
  - Utilized SAS to perform univariate analysis and rescore logistic model for fit
- Collaborated in small national team to prepare and present project for Wells Fargo executives to be utilized in Marketing Department

Madison Investment Fund, James Madison University — Oct 2013-May 2015
Senior Analyst, Energy Sector — Harrisonburg, VA

- Fiduciary for JMU Foundation's $210,000 large-cap diversified equity value portfolio with 2013 M2 risk-adjusted performance of 34.25% vs. S&P 500 performance of 32.31%
- Responsible for performing constant market research and creating weekly, quarterly, and annual reports for Energy holdings
- Created and presented investment proposals of Kellogg and Diageo which included catalysts, risks, value drivers, and financial statement analysis

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TECHNOLOGY SKILLS

Proficiency in R, SAS, VBA, Microsoft Office Suite; Bloomberg Core and Equities Certifications