

Steve Zelaznik



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Education / Certifications

University of Wisconsin

Bachelor of Science: Math and Economics

2009

Madison, WI

Society of Actuaries

Passed Five Exams: P, FM, MLC, MFE, C

2008-2013

Madison, WI - Baltimore, MD

Professional Experience

AEGON Asset Management

Derivatives Analyst / Data Architect

2012 – 2015

Baltimore, MD

- Researched alternative hedging strategies. Projected savings: \$50 million/year.
- Optimized random seed generation, speeding convergence time by a factor of 30.
- Built audit trail in Python/PostgreSQL for daily hedging, reducing setup time and error rates.
- The audit trail tracked the data flow for actuarial models with more than 300,000 customers.

AEGON Group Risk

Actuarial Analyst

2009 – 2012

Baltimore, MD

- Rebuilt interest rate curve engines for use in 31 countries. Went live in 3 weeks.
- Improved the efficiency of VBA tools for financial reporting, shortening 21 days of work to 5.
- Built XML API to manipulate actuarial software from Excel. It became known as the 'Miracle Tool'.

Computer Skills



Ruby



Python



CSS3



JavaScript



PostgreSQL



Rails



SciPy



SASS



Backbone



SQLite3



RSpec



Git



Bootstrap



jQuery



HTML5

Portfolio

Cosmo-Connect

[Live](#) • [GitHub](#)

- Restful single page app in Backbone for fast updating.
- Fully normalized data, Postgres triggers keep data consistent.
- Materialized views speed up JSON rendering.

Competitive Minesweeper

[Live](#) • [GitHub](#)

- Player races a robot to clear their board first. Pixel perfect clone from Windows.
- Uses CSS3, Javascript Canvas, and event listeners. Glyphicons for fast loading.
- Facebook and open graph meta tags make for easier sharing to social media.

Frozen Dictionary

[GitHub](#)

- Python extension in C to create a data type missing from Python standard library.
- Thread-safe and hashable. Lookup times O(1), indistinguishable from builtin dict.
- Complete unit test coverage, more lines for tests than original code.