

Senior Quantitative Analyst

Jane Foster

Professional summary

Accomplished Quantitative Analyst with experience specializing in financial derivatives, risk management, and market modeling. Strong proficiency in financial theory, statistical analysis, and programming, with a proven track record of delivering predictive models.

 (555) 123-4567

 jane.foster@gmail.com

 United States, New York, NY

Experience

Senior Quantitative Analyst – Derivatives

January 2021 - Now

Goldman Sachs / New York, NY

- Perform analysis to assess market, credit, and liquidity risk of financial portfolios.
- Develop quantitative models to improve strategies, working with the trading desk to identify arbitrage opportunities.
- Lead a team of junior analysts in performing financial data analysis and interpreting results for risk management strategies.
- Use Monte Carlo simulations and Black-Scholes models to price and hedge risk for derivatives.

Quantitative Analyst – Risk Management

March 2017 - December 2020

JPMorgan Chase & Co. / New York, NY

- Collaborated with traders to optimize portfolio positions, reduce risk exposure, and improve return on investments.
- Applied machine learning algorithms to enhance predictive analytics and detect emerging risk patterns in large financial datasets.
- Developed algorithms to automate the pricing of exotic derivatives, improving trading efficiency by 25%.

Education

Master of Science in Financial Engineering

Columbia University

United States, Graduated: May 2014

Bachelor of Science in Mathematics

University of California, Berkeley

United States, Graduated: May 2012

Certifications

- **Chartered Financial Analyst Level II**, CFA Institute, December 2019
- **Certified Financial Risk Manager**, November 2018

Skills

Derivatives Pricing & Hedging 

Quantitative Risk Models 

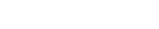
Monte Carlo Simulations 

Statistical Analysis (R, Python, MATLAB) 

Portfolio Optimization 

Machine Learning Algorithms 

High-Frequency Trading Strategies 

Advanced Excel and VBA 

Time Series Forecasting 

Projects

- **Risk Management System for Derivatives.** Developed an in-house system for real-time risk management, reducing exposure by 15% and improving trade execution efficiency.
- **High-Frequency Trading Algorithm.** Created a market-making algorithm for equities, improving trading desk profitability by 18%.