Senior Quantitative Analyst

Jane Foster

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United States, New York, NY

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.

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%.

Junior Quantitative Analyst

August 2014 - February 2017

Morgan Stanley / New York, NY

- Automated daily reports using Python, significantly reducing manual analysis time.
- Participated in the development of a predictive model for short-term equity market movements using time series analysis.

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%.

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