

Erick Walker

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SKILLS

PROGRAMMING: Python (Pandas, NumPy, Scikit-Learn), SQL

FINANCIAL ANALYSIS: Excel, Bloomberg, Capital IQ

VISUALIZATION: Tableau, Flask, Matplotlib/Seaborn

MACHINE LEARNING: Regression, Classification, Natural Language Processing

EXPERIENCE

Metis, Data Scientist, New York, NY Mar. 2020 - Current

- Completed a 12-week accredited data science bootcamp, based on building five end-to-end project in python from inception to presentation delivery.
- Collected, cleaned, integrated, analyzed, and visualized data; honed skills in statistics, programming, and machine learning. **See project section.**

MUFG Securities, Equity Research Associate, Oil & Gas Sector, New York, NY Jan. 2018 - Dec. 2019

- Built and maintained financial forecasts in Excel for a coverage group of thirteen Exploration and Production companies. Created financial statement projections and performed sensitivity analyses to assess corporates' vulnerability to changes in commodity prices.
- Composed notes to investors reviewing financial performance and valuation of covered companies, as well as general industry trends such as supply/demand balance and regulatory developments.
- Attended and organized meetings/calls with C-Suite executives and IR professionals to ask questions around operations and strategy, deriving insights to include in notes to clients.
- Streamlined internal processes, developed VBA macros to automate repetitive tasks involved in quarterly earnings procedures.

Prudential Financial, Derivatives Reporting Specialist, Newark, NJ Dec. 2014 - Jan. 2018

- Promoted twice during my time at the company.
- Played a key role in testing and giving feedback on a proposed derivative forecasting system. Ensured various characteristics of Prudential's derivatives were properly modeled (e.g. fair value, projected forward rates, cash settlements), and used SQL to cleanse and manipulate large data sets into standardized templates.
- Summarized and interpreted derivative cash flow projections generated by forecasting software (Summit), answering various questions from business partners on the underlying data.
- Submitted regulatory reporting to the Federal Reserve (TIC-D, TIC-S), analyzing Prudential's derivatives population to explain any drivers of material changes in Notional and Fair Value.

Guy Carpenter, Catastrophe Modeling Analyst, New York, NY Nov. 2013 - Nov. 2014

- Underwent a year-long training program covering the inner workings of the insurance and reinsurance industry, culminating in a project requiring a detailed analysis of a potential client with concluding presentations to management.

PROJECTS

Predicting Recessions to Improve Portfolio Management Strategies

- Used macroeconomic time series obtained via a Federal Reserve Bank of St. Louis (FRED) API to develop a logistic regression model that predicts the onset of recessions 12-months in the future. Model scores were then used to create strategies that shift investors out of the stock market before recessions hit.
- Employing these strategies on a 60:40 (stocks/bonds) portfolio resulted in an additional 1.4% CAGR, and lower standard deviation of returns, relative to a passive portfolio held at constant weights.

Avoiding Troubled Loans

- Built a logistic regression model to classify small-business loans from LendingClub data as either delinquent or "safe."
- Investing in a basket of loans deemed safe by the model resulted in 1.3% annual outperformance for a hypothetical investor versus investing in a portfolio of all SB loans.

The Anatomy of Box Office Blow-Outs

- Developed a linear regression model using familiarity with Scikit-learn's library to predict movie box office revenue.
- Scraped all underlying data using BeautifulSoup and Selenium, and performed data manipulation with Pandas.

EDUCATION

CFA Institute

Chartered Financial Analyst Designation 2017
Passed all three levels of the CFA Exam

Lehigh University

B.S. Economics and Finance, with honors 2013

VOLUNTEERING

Front Runners New York, Head of Sponsorship Outreach

Dec. 2019 - Current