

JONATHAN COSME

Analyst & Data Scientist

CONTACT

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SKILLS

Machine Learning

Deep Learning/Neural Networks, Dimensionality Reduction, Ensemble Model, Image Classification, Natural Language Processing, Regression, Supervised Learning, Unsupervised Learning

Programming

CQL, Linux, Python, R, SQL, VBA

GPU Accelerated Libraries

BlazingSQL, cuDF, cuML, CuPy, Keras, TensorFlow

Libraries & Tools

Cassandra, Jupyter Notebooks, MongoDB, Multiprocessing, NumPy, Pandas, Scikit-learn, Spyder, Statsmodels, Streamlit, SwordsmanShip

Visualization

Datashader, Excel, Matplotlib, Power BI, PowerPoint, Seaborn, Tableau

Education

Florida State University

BS Economics & Finance

DIS in Behavioral Finance

Coursera Specializations

Applied Data Science with Python

Data Visualization with Tableau

Deep Learning

Darche Noam Yeshiva

Studied ancient Hebrew/Aramaic texts

EXPERIENCE

Data Scientist

Metis Data Science Bootcamp / Austin, TX / 2020

Used Keras to build a neural network that classified breast growths as malignant or benign, with 98% accuracy; rapids.ai framework (cuDF & cuML) was used for dimensionality reduction and clustering. Analyzed English translations of biblical text via skip-gram, and negative sampling; constructed a TensorFlow transformer biblical-Hebrew-to-English translation model. Built a Streamlit app to clean stock price data, set hyperparameters, and construct forecasting models.

IT Business Analyst & Product Owner

Paul Consulting Group / Tallahassee, FL / 2018-2020

Architected new pharmaceutical products inventory tracking system for the Florida Department of Health. Designed a federal grants processing system for Florida EMS Agencies applying to receive anti-opioid overdose medication, tracking \$5 million annually. Acted as a liaison between 3 clients and Scrum development team. Created client project proposals, totaling over \$250k. Rigorously tested applications for stability and meticulously verified data integrity.

Algorithmic Trading Analyst

ICY Capital / Chicago, IL / 2017-2018

Solely responsible for overnight management of three Linux machines trading over 20 financial products, including Natural Gas futures, US Treasury futures, Equity futures, and commodity futures. Maintained vigorous error checking procedures, and created visual market monitoring tools with Python. Performed market data analysis using historic proprietary database to recommend optimized parameter settings, resulting in a significant decrease of losing trades.

US Treasuries Trading Analyst

DRW Trading / Chicago, IL / 2014-2016

Managed three desks, trading US Treasuries during Asian and European market hours, for a top performing team in division. Provided billions of notional dollars of liquidity to the market. Initiated discretionary trades resulting in significant profit; avoided large losses. Used proprietary NoSQL database to explore and analyze terabytes of historic trade data, and created risk monitoring tools using VBA and Python (used to this day); performed ad hoc statistical analysis to calculate hedging ratios.

Equity Derivatives Analyst Intern

Aviva Investors / Des Moines, IA / 2013

Team responsible for hedging \$40 billion book using US Equity Index exotic options. Responsible for validating and updating option pricing models, and reporting risk exposures to traders and management. Used VBA to automate extensive reporting, and SQL database uploading procedure, saving time and eliminating risk of human error. Implemented error checking procedures to ensure reported numbers were accurate. Worked with risk team to migrate Heston stochastic volatility model from Excel to Matlab.