ERIK JANER

DATA SCIENTIST

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SKILLS

TOOLS: Python, Qlikview, Visual Basic, Matlab, Microsoft Office, Pandas, Pandas, NumPy, Scikit-Learn, BeautifulSoup, Selenium, SQL, CorEx, Keras

EXPERIENCE

Metis, New York, NY — Mar. 2020 - June 2020

Data Scientist

Metis is an accredited 12 week immersive data science training bootcamp. Built five end-to-end projects using python and incorporated data acquisition, data management, data cleaning, machine learning, data visualization, and presentation. Selected work includes:

So You Want to Buy a Midfielder?

- Created a linear regression model (Scikit-Learn) on scraped data (BeautifulSoup/Selenium) to predict English Premier League midfielder market value for the 2019-2020 season.

Predicting Soccer Results

- Pulled historical soccer match game statistics (PostgreSQL) to build a logistic classification model (Scikit-Learn) to predict upcoming game results.

You Sent That?! A Look at Enron Emails

- Used NLP Techniques (CorEx/TF-IDF) to view trends in Enron email content from early 2000 to 2002.

Classifying Cryptocurrency Price Movements

- Built a classification model to predict cryptocurrency price increases greater than 1% using XGBoost.
- Designed an Ethereum-USD trading strategy based on the model with a minimum Sharpe Ratio of 1.6.

Citigroup, New York, NY — June 2014 - Mar. 2020

Product Development Analyst (November 2015 - March 2020)

- Developed a profit and loss analytics dashboard for Citi's Public Finance Division.
- Automated a quarterly rating report for CCC's Low-Income Housing Tax Credit funds, reducing generation time from two weeks to a few hours.
- Assisted in the development of a model to track CCC's projected balance sheet, both over the entire portfolio and over the life of individual commitments.

New York, NY

Risk Reporting Analyst (October 2014 - October 2015)

- Automated the creation of the monthly Fundamental Credit Report which is still in use today.
- Concentrated historical wholesale, delinquency managed, and issuer risk data into single database, which is used for upper management reporting.

New York, NY

Intern - Capital Analysis and Stress Testing (June 2014 - September 2014)

- Aggregated documentation for internal Global Systemic Stress Testing shocks applied to the Citi trading balance sheet.
- Provided write ups for the derivation of shocks applied to trading book positions to improve stress testing literacy across business units.

EDUCATION

Hobart and William Smith Colleges

B.A. Mathematics 2014

VOLUNTEERING

Astoria Parks Alliance, *Volunteer* — June 2018 - Sept. 2019

Queens, NY

Council of People's Organization, *Volunteer* — May 2019 - Sept. 2019