Jeremy J. Bourne, CFA

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Education:

William & Mary, Raymond A. Mason School of Business, Williamsburg, Virginia *May, 2019*
Master of Science, Business Analytics, 3.8/4.0

Christopher Newport University, *Luter School of Business,* Newport News, Virginia *May, 2012*
Bachelor of Science in Business Administration, Finance; Minor in Communication Studies

Technical Skills:

Python (packages: Pandas, Numpy, Keras, Scikit-learn - Expert) · statistical computations using R (Expert) · web-scraping (packages: BeautifulSoup, Requests, rvest, - Expert) · SQL (Intermediate) · text analytics (packages: tm, NLTK - Intermediate) · Alteryx · data visualization in Tableau · SAS (Novice) · heuristic algorithms · Bloomberg · Factset · all Microsoft Office Suite programs with an advanced understanding of Excel

Relevant Data Science Projects:

- *Using AI to estimate Zillow home price value:* trained and developed a convolutional neural network using Python & Keras to parse thousands of jpg files and provide a continuous sale price target estimate based on Zillow listing profile
- *Langley Federal Credit Union Capstone Project:* Analyzed $1 billion in auto loans to develop risk-based pricing model
- *Bon Secours Healthcare Project:* Comprehensive review of CMS data to provide insights about insurance claims drivers

Relevant Coursework:

Optimization · Machine Learning I & II · Artificial Intelligence · Risk Management · Portfolio Management · Big Data · Data Visualization · Public Speaking · Database Management · Intermediate Corporate Finance · Financial Institutions · Intermediate Probability and Statistics · Principles of Accounting I & II · Software Packages & Business Applications ·

Experience:

RiskSpan, Inc
Senior Data Science Consultant, Arlington, Virginia *May 2019 – Pres*

- Consulted with a large Government Sponsor Enterprise (GSE) Single-Family Credit Forecasting team under the Financial Business Analytics group utilizing major econometric models to predict Credit Loss and Incremental Provision Income Statement line items
- Assist in the implementation and vetting of the methodology, models, and governance for adopting the Allowance forecasting process under CECL accounting standards
- Contribute to the Dodd Frank Act Stress Testing (DFAST) process by running simulation analysis of prescribed scenarios and measure the range of outcomes under economically stressed environments and communicate findings to internal and external stakeholders such as FHFA
- Assess the sensitivity and measure the impact of model inputs to the corporate forecast and communicate insights that will be elevated to executives as high as the Capital Committee and Chief Financial Officer
- Conduct experiments to validate the implementation of parameter improvements for FICO imputation model
- Liaise with the Agile Development team on deployment of business user requirements and conducted User Acceptance Testing (UAT) on implementation of complex Markov and cash flow financial models
- Gradually increased managerial responsibilities by mentoring and coaching less experienced Associate Consultants

U.S. Trust, Bank of America
Portfolio Manager Associate, Richmond, Virginia *September, 2015 – August, 2018*

- Collaborated with a local team of 5 Portfolio Managers as well as executives to continuously model and monitor the variance of the underlying portfolio assets with total AUM in excess of $4 billion
- Tested portfolio optimization models to identify and mitigate risk for clients while simultaneously implementing top-of-the-house tactical asset allocation decisions on multi asset class portfolios
- Conducted research as retail sector analyst for proprietary REIT Income Strategy covering individual real estate firms and evaluated profitability relative to the peer group and articulated my recommendations to the PM
- Researched and executed due diligence on external managers on an ongoing basis to verify objectives are properly aligned with the goals of the client as outlined in the Investment Policy Statement

U.S. Trust, Bank of America
Portfolio Analyst, Chevy Chase, Maryland *January, 2013 – September, 2015*

- Provided analytical and administrative support to multiple Portfolio Managers in the Washington D.C. Market with over $3 billion in assets under management
- Ran asset allocation analysis and created client facing reports which evaluated performance and provided recommendations to Portfolio Managers to mitigate risk and bring portfolios back in line with tactical targets
- Devised operational risk management methodologies; liaised with senior management to reduce risk by maintaining database of compliance documentation, including Investment Policy Statements

Additional Information:

Joseph W. Luter, III School of Business Board of Advisors, Member *2017 – 2019*

- CFA Investment Research Challenge Sponsor for CNU

CFA Society of Washington, D.C., Member *Present*

Pistakion Capital Investment Club, Portfolio Manager *Present*

Refreshing Waters (Non-profit organization), Board Member *Present*