

Anthony Carr

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PROFESSIONAL EXPERIENCE

Ernst and Young

August '22 – Present

Quantitative Advisory Services (Trading Book) – Staff

New York, NY

- Achieved EYs Silver Badge in Artificial Intelligence and Machine Learning (AI/ML)
- Supported AI/ML internal initiatives for project acquisition (e.g., making PowerPoint Proposals/material)
- Developed and enhanced models for Wrong Way Risk detection
- Created product procedures on risk measurements (e.g., PFE, Stress Testing, WWR) for Citibank N.A.

PROJECTS

Languages: Python, RStudio

Housing Price Prediction Model – (Python, Sklearn, Statsmodels, BartPy):

- Utilized new Bayesian Gradient Boosting techniques to predict California housing prices
- Lowered RMSE by 30% when compared to ordinary least squares

Home Loan Mortgage Data Visualization – (RStudio, ggplot2):

- Cleaned +1 million data points for missing values, outliers, and incorrect entries
- Prepared summary statistics and data visuals

Equity Frontier – (Python, NumPy, Pandas, SciPy):

- Created an algorithm to model the optimal stock portfolio at a given variance

Stochastic Portfolio Value Simulation – (Python, NumPy, Pandas, SciPy):

- Simulated 10,000 stochastic stock portfolio value paths, utilizing a Cholesky decomposition of the covariance matrix, to predict long-term value

Foreign Exchange Model Comparison– (RStudio, VAR, Stats):

- Predicted USD/Peso value using ARIMA, OLS Regression, Vector Error Correction models

EDUCATION

M.A. International Economic Policy (3.62 GPA)

May 2022

George Washington University

Washington, DC

Relevant Courses:

ECON 6376: Time-Series Analysis

ECON 6374: Probability and Statistics

ECON 6300: Math Methods for Econ

MATH 2233: Multivariable Calculus

ECON 6375: Applied Econometrics

MATH 2184: Linear Algebra

ECON 6376: Time-Series Analysis

ECON 6374: Probability and Statistics

B.A. Economics and German (3.56 GPA)

May 2020

Guilford College

Greensboro, NC

- Studied German in Munich, Germany while living with a 98-year-old WWII Veteran