Evan Kurzman

ehk73@cornell.edu 400 Triphammer Road Apt. C2, Ithaca, NY 14850 cell:973.945.9028

EDUCATION

Cornell University, College of Engineering, Ithaca, NY **Expected December 2022**
Master of Engineering in Financial Engineering,

Columbia University, New York, NY **Aug. 2018 to May 2021**
New Jersey City University, Jersey City, NJ **Jan. 2020 to May 2020**
Graduate level coursework in Mathematics and Computer Science

Rutgers University, New Brunswick, NJ **August 2010 to May 2014**
Bachelor of Science in Finance and Business Analytics Information Technology

Selected Coursework: Fixed Income Securities & Interest Rate Derivatives, Options and Futures, Intro to Machine Learning, Optimization in Finance, Data Structures & Functional Programming, Bayesian Data Analysis, Statistics for Financial Engineering, Stochastic Calculus for Financial Engineering, Monte Carlo Simulation, Big Data Technologies.

SKILLS

Python, VBA, SQL, R, OCAML, C++, Java, Linux, Git, Investment Analysis, Machine Learning, Macroeconomics

EXPERIENCE

Portfolio Manager, Assistant Vice President*, AHB Asset Management,* Jersey City, NJ **Jan. 2019 to Aug. 2021**

- Managed over 200 separately managed accounts totaling over $300 million in assets consisting of domestic Large-Cap Equities, and Investment Grade Corporate and Municipal Bonds.
- Created Python functions which employed linear programming to optimize corporate bond and equity security selection within custom parameters per portfolio and applicable benchmarks.
- Designed workflows and created integrated trading and risk management systems; reduced errors and saved over 40 hours weekly across the firm.
- Served as Principal and coordinated the systems and daily processes of the 4-person trading team.
- Collected, cleaned, and analyzed Fixed Income securities data from electronic platforms using Python and VBA.
- Fostered relationships with Financial Advisors, wrote research notes based on quantitative and qualitative analysis.

Senior Research Analyst*, AHB Asset Management,* Jersey City, NJ **Jan. 2017 to Dec. 2018**

- Member of the Investment Policy Committee (IPC) overseeing $2 billion in High-Net-Worth investor money.
- Lead Equity idea generation in the Information Technology, Communication Services, and Consumer sectors by highlighting secular trends of a 1-to 4-year horizon.
- Converted the flat portfolio system into a Python Pandas Dataframe structure enabling quantitative portfolio analysis.

Research Analyst/ Operational Associate*, AHB Asset Management,* Jersey City, NJ **Sept. 2014 to Dec. 2016**

- Developed financial models, wrote internal research reports, and led investor relations calls with S&P 500 companies.
- Created VBA macros to automate systems including billing, trade reporting, settlements, order routing, and analytics.

PROJECTS

'The Boy Who Cried Bear: Multi-Model Approach for Predicting Market State' (Team of 6) **February 2022**

- Captained Cornell IAQF team. Developed a hybrid model using HMM and XGBoost to predict future market state.

'What is the Federal Reserve Really Doing?' (Team of 3), *Cornell University,* Ithaca, NY **Sept. 2021 – Dec. 2021**

- Identify which asset classes and macroeconomic indicators the Federal Reserve affects and how.
- Utilized time series feature engineering, lasso regression, and random forests.

'Software is Safe' Statistical Analysis, *Columbia University,* New York, NY **Sept. 2020 – Dec. 2020**

- Analyzed statistical relationships mega cap tech stocks and the market in times of economic turmoil.

Supervised Learning to Predict Hiring Success (Team of 3), *Columbia University,* New York, NY **Jan. 2019 – May 2019**

- Used Pandas, PCA and XGBoost libraries to clean a large, messy dataset and predict successful job applicants.

LEADERSHIP EXPERIENCE

President, *Alpha Chi Rho Fraternity – Rutgers University Chapter,* New Brunswick, NJ **Sept. 2013 to May 2014**

- Increased dues collection by 100% and significantly raised GPA in 45-person fraternity by creating incentives system.

ACTIVITIES/INTERESTS & CERTIFICATES

Certificates: Chartered Financial Analyst, Financial Data Professional, Series 24, 7, Quantnet C++ for Financial Engineering
Activities: Kitesurfing; Tennis; Snowboarding; Wakeboarding; Mountain Biking; Poker