

JAKOBAUNGIER

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WORK

Altum Intelligence - www.altumintelligence.com

Global

Founder & CEO

Jun 2017 – Present

- Strategic consultancy, research & development and cloud product for artificial intelligence applications.
- Projects include trading strategy research for cryptocurrencies, research and development in using speech synthesis to transcode and summarise financial sales calls for head of sales on trading floor and business process automations.
- Altum Intelligence also has a proprietary cloud product, developed in-house for AI model creation, training and serving via a REST API. This framework is Python3 based, utilising Flask / Tensorflow / Keras / Numpy / Pandas / Scipy and served on the front-end using HTML5 / JavaScript and Google Cloud Services (GCloud ML, Storage and Docker).

Epoch Capital

Sydney, Australia

Software Engineer

Feb 2018 – Jul 2018

- Software Engineer in proprietary algorithmic trading firm Epoch Capital, based in Sydney, Australia.
- Designing and implementing trading applications using Python in co-located Linux trading servers on the ASX, CME, MX (TMX), ICE and other exchanges.
- Working on extending the functionality of the centralised order and trade capture system.

HSBC Global Asset Management

London, UK

Head of Quantitative Research Development – Vice President Level

May 2015 – Aug 2017

- Head of Quantitative Technology and Quantitative Research Development in Global Investment Strategy team.
- Led development, research and execution of a new greenfield investment-wide research visualisation, backtesting & house-view application “HSBC Strategizer”.
- I have headed up the creation of the Strategizer application and surrounding ecosystem within HSBC’s Asset Management Group to disrupt and modernise the standard of investment information sharing and investment workflow amongst fund managers, sales teams, analysis and the executive committee for the global business.
- I have created the full-stack of this web-based application using C# via the MVC Framework plugging into R and Python scripts for running of quant models. I have developed the front end (Responsive Asynchronous JavaScript, Bootstrap, HTML5/CSS3) and back end (C# MVC.NET), UI, UX and brand image of the project and it is has been deployed to global investment teams with passionate backing by the Global Chief Investment Officer.
- I am also streamlining the investment strategy process through development and implementation of systematic processes for quant models within the Global Investment Strategy team.
- Further to developing Strategizer, I also lead active research into using machine learning/AI for tactical signal processing for market momentum signals using a deep learning neural network approach (LSTM for time series).

Schroders

London, UK

Quantitative Developer – Analyst Level

Aug 2013 – May 2015

- Quantitative Developer in the front-office Data Insights Team within Global Equities at Schroders, London.
- Creation of analytical methods (using Machine Learning, Classical & Bayesian Statistics) to evaluate and derive meaning from large and abstract data sets for use within the equity investment space to support fund manager decisions.
- Includes using predictive analytics, creation of Monte Carlo simulations, research and systematic extraction of exotic data as well as front office strategy development.
- Developed NLP research models to scrape, analyse and interpret US company filing report language.
- CFA Investment Management Certificate holder (qualified September 2013).

FactSet Research Systems

London, UK

Software Engineer

Jun 2012 – Sep 2012

- Research of regression factor models leading to the development of a multiple linear regression estimations tool for calculating time taken to perform a set of aggregate calculations on a batch of indices.

- Developed multiple linear regression models using: Perl, SQL & C Shell Scripts.

Buckle Consulting

Web Designer & Developer

Southampton, UK

Nov 2010 – Jul 2013

- Back-end development using in-house CMS, PHP, MySQL.
- Front-end development using jQuery, AJAX, HTML5, CSS3.
- Responsible for front-line client communication and development of bespoke solutions

EDUCATION

University of Southampton

Master of Engineering (MEng) in Computer Science – 2:1 (Honours)

Southampton, UK

Oct 2009 – Jun 2013

- Wrote research “Quantitative Analysis of Investor Behaviour Agent Simulations in Relation to the EM Hypothesis”.
- Created a Java framework and wrote research on short-term FX market trends using agent-based models.

SKILLS, ACTIVITIES & INTERESTS

Languages: Fluent in English, Czech & German

Technical Skillset: Python, C#, MVC .NET, Full-Stack Development, Java, R, SQL, PHP, JavaScript, HTML

Entrepreneurial Skillset: Setting up disruptive business functions/greenfield technology upstarts, marketing, brand awareness, graphic design (brand, marketing as well as UI/UX), high-level business analysis.

Personal Research & Work

2018 – Lead speaker at RPA & AI in Financial Institutions conference, London. 1 workshop titled “How to integrate AI into your business area”

2018 – Lead speaker at Machine Learning in Quant Finance conference, London. 3 talks titled: “Attention and LSTM Models for Time Series”, “NLP for Calls and Reports Analysis using Seq-2-Seq Models”, and “Deploying an AI Strategy Pipeline”.

2017 – Keynote speaker and Business Mentor for the AltCity Startup Sprint event in Beirut, Lebanon.

2017 – Distinguished speaker at Deep Learning in Finance summit, London. Speaking on “Enhancing Investment Insight using Multidimensional Time Series AI Models”.

2017 – Lead speech in using deep learning neural networks (LSTMs) for time series analysis at IoT conference.

2015-18 – Creative consultant to PepsiCo and Converse on new brand visions, business expansion and new product lines.

2015 – DroneHack Hackathon 1st Prize winner: Won the University of Central Lancashire’s DroneHack hackathon.

2014 – Taught a 3-month web coding course in partnership with the Level 39 startup incubator, London for “Code First: Girls”, getting girls into technology.

Activities & Interests

- Competitive skydiver with 1,000+ jumps.
Holder of British Record in skydiving and medals in national and international competitions.
- Skydiving Coach (BPA FF & TR qualifications).
- Surf Instructor (ISA Level 1 international qualification).
- Lifeguard (ILS Surf Lifeguard GB international qualification).
- SCUBA Diving Qualified (SSI Open Water).