Jeremy Kauwe

Data Scientist

Employment History

Senior Quantitative Data Scientist at Umpqua Bank, Remote

2020 — Present

- Used bootstrapping to develop value at risk for short-term liquidity forecasts, reducing interest rate costs by 10%.
- Applied Bayesian methods on CECL models to reduce forecast uncertainty in the probability of default by 30%.
- Conducted cointegration analysis and regression on hedging models for loan locks, reducing mean squared error by 10%.
- Created a loan prepayment benchmark with Kalman filters and ensemble methods, achieving a 20% reduction in mean squared error. This model became the champion model based on performance.
- Improved the underwriting process for small business loans using decision trees, increasing precision by 15% on loan approval classifications.

Quantitative Data Scientist at Umpqua Bank, Remote

2020 — Present

- Ensure compliance with Fed's SR 11-7 guidance, validating models for regulatory and statistical accuracy, resulting in fewer model audits from regulators.
- Analyzed macroeconomic data from Moody's Analytics and presented clear, noise-free scenarios to the CFO and executive board to aid in selecting the right baseline and stressed scenarios for the bank's models.

Projects

Quantitative Researcher, Portland

2016 — 2020

- Conducted quantitative research applying modern econometrics and machine learning methods to statistical arbitrage in equities using Python and R.

Education

MS Statistics, Portland State University, Portland

2016 — 2019

- Advanced courses in econometrics, time series, machine learning, statistical analysis, probability, and computer programming.

BS Economics, Southern Oregon University, Ashland

2013 — 2016

- Courses in macroeconomics, microeconomics, and econometrics.

Details

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Links

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Skills

- R, Python, C++, SQL
- Supervised Machine Learning
- Un-supervised Machine Learning
- Regression analysis and Design of Experiments
- Bayesian Statistics
- Econometrics, time series, panel data
- Probability and Mathematical Statistics
- Back testing models
- Financial Modeling
- Ongoing model performance evaluation
- Data visualization
- Statistical modeling
- Macroeconomic Forecasting
- Predictive modeling
- Business Intelligence
- Teamwork, Leadership, communication
- Planning, time management
- Abstract thinking for problem solving