Eldar Radovici, CFA,FRM,CAIA

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TECHNICAL SKILLS:

PREF. LANGUAGES	**C# & .NET**	SQL & ADO.NET	Python	Angular & Typescript	WPF / XAML	ASP.NET MVC
DATA LAYERS	SQL Server	EF (Entity Framework), EF Core		Redis DacPac	Dapper	SQLite
DATA PROVIDERS	Bloomberg	Financial Data APIs	Quandl	ScrapeHero IEX	ORATS	EDI Genscape
PREF. ENVIRONS	Visual Studio	Azure DevOps	MS Code	SVN & GIT	TeamCity	Jams Scheduler
DEV TOOLS	Postman	Application Insights	PostSharp	Query Editor	Swagger	ExcelDna / OData
RISK EXPERTISE	Alpha / Beta	Performance Attribution		Liquidity	Factor Analysis	Stress Testing

EDUCATION:

New York University — MS in Computer Science
Lehigh University – Two Degrees — BS in Computer Engineering, BA in Economics
Professional Designations: CFA® Charterholder, FRM (Financial Risk Manager), CAIA

WORK EXPERIENCE:

- **06/19 - Cur: Cohen & Steers, Hands-On VP - Investment Team** (C#, SQL, .NET Core, DevOps, ETL, Angular, Python)
  - Lead the front-office software development and quantitative effort that supports over 100 investment professionals including portfolio managers, analysts, and traders.
  - **Alternative Data:** Built full-stack data sciences platform that generated alpha for international commercial and residential real estate, global infrastructure, commodities. The firm's best performing investments came out of our altData system. One of our analysts said: "our data is much more accurate" than Morgan Stanley's research "which is awesome"!
  - **Excel Development:** Rearchitected our Excel-based technology and achieved up to a 99% performance improvement using a prefetched redis cache. These applications are the most used at the firm and our users depend on it to build their critical Excel models. Users have described our rearchitected solution as "a joy" that has made their Excel experience seamless.
  - Manage and build quantitative system to calculate features, clusters, and alpha estimates. This new system is being built using python for the backend and angular via .net core for the frontend.
  - Developed 6m rotational training program to introduce junior team members to our business and technology stack.
- **11/17 – 06/19: DataWarhorse, Risk Management & Data Sciences for Hedge Funds** (C#, SQL, ETL, Azure, Python)
  - Developed cloud-based financial software including market data, security master, portfolio construction, and risk management
  - Leveraged our expertise and infrastructure to build bespoke solutions for hedge fund clients and their investors including:
    - Constructed a multivariate-hedge of a client's international portfolio to suit a FOF investor's market neutral risk profile.
    - Implemented a monte-carlo best-first search algorithm that uses structured randomness to optimize portfolio hedges.
  - Built cloud-based ASP.NET MVC website for client access and data entry, iOS and Android apps, and Alexa skills for voice.
    - Prototyped a virtual risk manager using Amazon Echo to answer clients' questions re their portfolio's risk and exposures.
  - Extended our ETL framework for unstructured alternative data including social media, eCommerce and crowd sourced sites.
    - Captured social media purges and food poisoning incidents to realize investable opportunities before the market moved.
  - Researched and added support for re-distributable international market data including fixed income and derivatives.
- **06/09 - 11/17: Tremblant, Hands-On Director – Risk and Software Development** (C#, SQL) **- NYC**
  - Created risk management and data warehouse system ("DW") used by everyone including OPs, traders, and analysts.
  - DW was praised by external risk consultants as "among the top of all hedge funds [200+] we have reviewed in 25 years".
  - Built risk lib including performance analytics and alpha/beta attribution, stress tests, factor analysis, liquidity calcs.
    - Expert at calculating and communicating equity risks including ratios, VOL, VaR (iVaR, marginal, component).
  - Designed and developed 3 user interfaces/UX: web for data entry, Silverlight for analysis, Excel add-in for power-users.
  - Extended DW to work on intraday position, trade, and class levels; took in market data, security data, and user price targets.
  - Pioneered ETL paradigm that allowed us to fully audit all data IO and automate cloud-ready data transformations.
- **03/08 - 01/09: Blue Mountain Capital Management, Quantitative Strategist** (C#, WPF, WCF, SQL, F#) **- NYC**
  - Created full-stack software to optimize margin, calculate risk, and assign trades using WPF's M-V-ViewModel and WCF.
- **05/06 - 03/08: UBS Prime Brokerage – NYC**
  - Development Manager: managed front-end client technology team, championed MVC technology, lead interview process.
- **03/05 - 05/06: Sungard Trading Systems / Brass – Jersey City, NJ**
  - Programmer Analyst: built DMA front-end in C# and SDK in Microsoft C++; implemented trade execution algorithms.
- **06/00 - 03/05: Crestron Electronics – Rockleigh, NJ**
  - Software Engineer: developed client-facing technologies using MFC and Microsoft Office object model (Excel, Outlook).

FINANCIAL ARTICLES: eldar.radovici.com/#research - Risk Management, Data Sciences, & Microsoft Excel articles