# EDWARD PETERSON

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## EDUCATION

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| **2023 - 2024** | **Imperial College Business School** | **London, UK** |

*MSc Financial Technology (Projected Distinction)*

Core modules: Accounting and Corporate Finance, Investments and Portfolio Management, Stochastic Calculus, Derivatives, C++, Computational Finance with C++, Advanced Options Theory, Fixed Income Securities

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| **2022 - 2023** | **University of Bristol** | **Bristol, UK** |

*MSc Economics & Finance (Distinction)*

Empirical dissertation: Volatility Spillovers between Energy and the EU ETS Carbon Markets (78)
Core modules: Microeconomics, Macroeconomics, Econometrics, Applied Econometrics, Asset Pricing

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| **2019 - 2022** | **University of Bristol** | **Bristol, UK** |

*BEng Engineering Mathematics (Second Class Honours - First Division)*

Core modules: Mathematical and Data Modelling, Continuum Mathematics, Introduction to AI, Applied Statistics, Applied Optimisation Theory, Non-linear Dynamics and Chaos, Computational Neuroscience, Control Theory

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| **2017 - 2018** | **Eton College** | **London, UK** |

*Mathematics - $A^*$, Further Mathematics - $A^*$, Physics - $A^*$*

## PROFESSIONAL EXPERIENCE

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| **2024** | **Natixis Corporate & Investment Bank** | **London, UK** |

*Financial Engineer - Equity Derivatives (Intern: 01/07/24 - 30/05/25)*
- Priced and structured exotic products under tutelage of Brice Benoliel, utilising in-house software and working alongside Sales & Trading. Performed back-testing and analytics i.e. for compliance/ client presentation, in particular optimisation of dispersion products. Theory: B&S derivatives framework, numerical methods
- Overhauled and maintained a log parsing program for analytics of an in-house automatic email pricing system
- Responsible for front-running UK team transition to new internal pricing systems i.e. API docs. Overlaid market data retrieval using blpapi & internal servers. Implemented and automated numerous business sub-processes

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| **2023** | **The Pensions Regulator** | **Brighton, UK** |

*Investment Intern*
- Projected total asset quantities of DB and DC pension schemes to forecast a market majority switching date ($\sim 2030$) in varying scenarios. Presented findings to actuarial and investment teams
- Produced a research report on use of, and diversification benefits of LTAF illiquid investments for DC pension schemes in context of productive finance investment, similarly presented findings
- Completed the Trustee toolkit and investigated LDI crisis for personal development

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| **2023** | **University of Bristol** | **Bristol, UK** |

*Research Project: Volatility Spillovers between Energy and the EU ETS Carbon Markets*
- Reviewed emissions trading systems literature within broader literature of climate finance
- Modelled dynamic correlations using multivariate GARCH methods (rmgarch package), including simulated univariate parameter density analysis and Granger causality volatility transmission tests

## ACHIEVEMENTS & LEADERSHIP

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| **2017 - 2018** | **Rugby Player, School** | **London, UK** |

- Captained $3^{rd}$ XV (2017) and represented $1^{st}$ XV (2018)
- Represented $1^{st}$ Team at National VIIs Tournament, consecutive years

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| **2015 - 2016** | **National Schools Rowing** | **London, UK** |

- Achieved two consecutive National Schools Rowing Men's Eights gold medals

## ADDITIONAL SKILLS & QUALIFICATIONS

### TECHNICAL SKILLS

*Proficient in: Python, C++, Git, LaTeX, Bloomberg Terminal, Pandas, Numpy, Scipy, (Vim)*
*Experience in: C, MATLAB, SQL, R, VBA, Powershell, Bash*

### LANGUAGES

*English (native), German (basic)*

### CERTIFICATIONS

*GMAT: Total 700 (87th) | VR 36 (79th) | QR 48 (65th) | IR 7 (79th) | AW 5.0 (56th) | 1st Attempt - 11/03/23*
*Harvard CS50: Introduction to Computer Science*

## EXTRA CURRICULAR ACTIVITIES

- Imperial College Business School Student Investment Fund Quantitative Analyst & ICL AlgoTrading Society
- Computer Science e.g. ETH Oxford Hackathon bounty winner (Midnight Network) at Oxford's Mathematical Institute, low-level programming in C, Advent of Code 2023, graph theory, dynamic programming etc.
- RYA Day Skipper qualified sailor with assorted racing experience in dinghies and yachts. Bi-weekly 10K running