

EDWARD PETERSON

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EDUCATION

2023 - 2024	Imperial College Business School <i>MSc Financial Technology</i> Core modules: Accounting and Corporate Finance, Big Data in Finance, Blockchain and Applications, Financial Econometrics in R/Python, Investments and Portfolio Management, Stochastic Calculus Electives: Derivatives, C++, Computational Finance with C++, Advanced Options Theory, Fixed Income Securities	London, UK
2022 - 2023	University of Bristol <i>MSc Economics & Finance (Distinction)</i> Empirical dissertation: Volatility Spillovers between Energy and the EU ETS Carbon Markets (78) Core modules: Microeconomics, Macroeconomics, Econometrics, Applied Econometrics, Asset Pricing	Bristol, UK
2019 - 2022	University of Bristol <i>BEng Engineering Mathematics (Second Class Honours - First Division)</i> 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	Bristol, UK
2017 - 2018	Eton College <i>Mathematics - A*, Further Mathematics - A*, Physics - A*</i>	London, UK

PROFESSIONAL EXPERIENCE

2023	The Pensions Regulator <i>Investment Intern</i> <ul style="list-style-type: none">Projected total asset quantities of DB and DC pension schemes to forecast a market majority switching date (~ 2030) in varying scenarios. Presented findings to actuarial and investment teamsProduced 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 findingsCompleted the Trustee toolkit and investigated LDI crisis for personal development	Brighton, UK
2023	University of Bristol <i>Research Project: Volatility Spillovers between Energy and the EU ETS Carbon Markets</i> <ul style="list-style-type: none">Reviewed emissions trading systems literature within broader literature of climate financeModelled dynamic correlations using multivariate GARCH methods (rmgarch package), including simulated univariate parameter density analysis and Granger causality volatility transmission testsWrote a 15,000 word thesis for submission. Reported summary to dissertation supervision group	Bristol, UK
2022	University of Bristol <i>Group Technical Project: The Million Playlist Dataset Challenge</i> <ul style="list-style-type: none">Proposed a single stage, content-based filtering method of automatic playlist continuation utilising ANN (annoy) clustering, based on song feature vectors retrieved from the Spotify API, evaluated with Davies-Bouldin score and variance ratio criterion. TF-IDF NLP used for non-numeric featuresLed project and coordinated 4 team members, ultimately submitting a 10 page technical reportEngaged with competition resources and metrics to determine overall APC performance	Bristol, UK

ACHIEVEMENTS & LEADERSHIP

2017 - 2018	School Rugby <ul style="list-style-type: none">Captained 3rd XV (2017) and represented 1st XV (2018)Represented 1st Team at National VII's Tournament, consecutive years	London, UK
2015 - 2016	National Schools Rowing <ul style="list-style-type: none">Achieved two consecutive National Schools Rowing Men's Eights gold medals	London, UK

ADDITIONAL SKILLS & QUALIFICATIONS

TECHNICAL SKILLS

Proficient in: Python, C++, R, LaTeX, Git, Unix (Vim)
Experience in: C, MATLAB, SQL, Excel, VBA, Bloomberg/Eikon Terminal

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 (Polygon ecosystem) at Oxford's Mathematical Institute, Low-level programming in C, Advent of Code 2023, Graph Theory, Dynamic programming etc.