

Mohammad Ghanbari

Computer Science and Financial Management
CFA candidate

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WORK EXPERIENCE

Quantitative Developer
ING Insurance

February 2012 – December 2012
Amsterdam, The Netherlands

- Designed and developed a multi-threaded C# GUI interacting with financial model library to generate economic scenarios which saved the company around €700,000
- Designed and developed a Control Variate Tool (variance reduction method) in C# which improved simulation accuracy 5-10 times
- Implemented pricing of various derivative products as part of the Control Variate Tool to improve variance reduction accuracy
- Developed and maintained communication layer between GUI and financial model library written in C++ to link managed and unmanaged code

Developer
Bank of America, Merrill Lynch

January 2011 – April 2011
Toronto, Ontario, Canada

- Developed and maintained a regression testing website, used by quantitative analysts for testing new financial models and sign off for production releases
- Designed a development environment to increase development efficiency and reliability
- Implemented new features for and debugged the website, written in Perl, Python and PHP
- Prepared documentation for new developers to minimize training period for co-op students

Project Manager Assistant and Test Co-ordinator
Shell Canada

June 2010 – August 2010
Calgary, Alberta, Canada

- Project manager assistant of an \$800,000 archival solution research project aimed at increasing the efficiency of accessing large volume of data
- Designed the primary test plan for the project
- Guided and monitored the workflow design of the project in detail

Computer Support Analyst
Shell Canada

January 2010 – August 2010
Calgary, Alberta, Canada

- Performed in-depth trouble shooting of IT support issues by analysing programs, data, configuration, and system environment
- Thoroughly documented IT procedures and user guides
- Maintained and supported upgrade activities of hardware (PC, Handheld, Servers)
- Trained, qualified and supported users with various software applications

ENTREPRENEURSHIP EXPERIENCE

Co-founder, CFO
Laperse Entertainment

March 2011 – December 2011
Toronto, Ontario, Canada

- Screened international movies in Toronto and Vancouver
- Managed financial activities of the company
- Initiated business relationship with Cinemas in Toronto and Vancouver

SUMMARY OF SKILLS

Technical Skills

- Proficient with **C#, C++, C, .NET, OOP**
- Experience working with **Perl, Python, PHP, Matlab, VBA, Scheme, Shell Scripting**
- Capable of working in **Unix** and **Windows** environment

Interpersonal Skills

- Excellent **leadership and teamwork** skills obtained through involvement in group projects acknowledged at Shell
- **Enthusiastic about learning new skills** and improving the current ones
- Ability to effectively **prioritize** and efficiently **multitask** different projects as recognized by ING

EDUCATION

University of Waterloo – Waterloo, Ontario January 2009 – August 2013 (expected)

Candidate for Bachelor of Computer Science and Financial Management

Relevant assignments:

- Implemented various parts of OS161 using C
- Implemented various financial models for option pricing in Matlab

Relevant courses:

- Algorithms, Operating Systems, Object-Oriented Software Development
- Numerical Computation, Financial Modelling, Corporate Finance

REFERENCES

- Available upon request