Adrian Sclafani

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Objective

Seeking a position within the Quantitative Risk Management / Quantitative Finance fields utilizing skills and experience in Econometrics, Finance, Programming, Statistics, Mathematics and Business analytics.

Education

University of Connecticut — Storrs, CT
Master of Science, Quantitative Economics — May 2024

University of Connecticut — Storrs, CT
Bachelor of Arts, Economics — May 2022

Clubs and Activities

- Finance society (UCONN)
- UCONN Rocketry Team - Sub-team design lead
- American Institute of Aeronautics and Astronautics
- National Association for Business Economics (NABE)
- Additional course experience in UCONN MSFRM track (Financial Modeling 2 (Audit), HFT / Algorithmic Trading, and Financial Modeling and Programing in Stamford, CT)

Computer Skills

Coding languages – R ; Python ; SQL (Sequel) ; VBA for Excel ; STATA; Swift
Application expertise –RStudio, STATA, Visual Studio, Minitab, PyCharm, Jupyter, Microsoft Excel, Keras, Tensorflow
Statistical comfortability – Supervised Machine Learning (Logistic Regression, XGBoost, Random Forests), Feature Selection (RFE), Cross-Validation (k-fold), Time-Series modeling, Evaluation of performance metrics (ROC-AUC, RMSE)

Certifications

NABE (Certified Business Economist) — Planned completion - *May 2024*

Experience

Investment and Customer Experience Analyst (Contract)
Conscious Capital Wealth Management | Madison, CT | June 2021-Present

- Built and collaboratively designed pricing and portfolio allocation models for various alternative asset classes.
- Experience in ESG pricing analysis, Alternative asset pricing, Portfolio allocation, Economic analysis, Client onboarding, Regulatory Compliance and Account management as well as Customer Relationship Management systems (CRM's) and workflow optimization.
- Consulted with members of the company to identify areas of inefficiency and implemented a redesigned CRM which allowed for more efficient onboarding and workflow management, saving up to 20hrs/month of lost time per advisor.

Alternative Asset Consulting (Self Employed)
Freelance Cryptocurrency Consulting | Jan 2015- Jan 2019

- Began this venture with a focus on helping friends and family invest in the Cryptocurrency market. Consistent and substantial returns allowed me to expand to offer consultation to a larger number of clients.
- Developed AI based pricing models using python for various cryptocurrencies.
- Gained an introduction to financial modeling and econometrics.

Academic Projects

European options pricing model (Black-Scholes) in R (2021)

- Derived Black-Scholes and Black 76 equations mathematically using Ito's lemma and built a pricing model for European options in R using the Black-Scholes equation.

Credit Risk Modeling and Analysis using Machine Learning Algorithms (2023)

- Conducted credit risk analysis using R, leveraging machine learning algorithms (Logistic Regression, XGBoost, and Random Forest) and techniques like Recursive Feature Elimination for feature selection. Achieved high predictive accuracy through robust evaluation metrics, demonstrating potential for enhanced credit risk management decisions.

Class Modeling Projects (Finance and Economics courses)

- Stock price and default prediction, Yield curve modeling and prediction, Eigen portfolios, Pairs trading, RL-based trading strategy, Portfolio allocation, Alternative asset trading, Credit modeling (Default Risk), Fraud detection, Unsupervised learning, High frequency trading (Python), Algorithmic trading (including backtesting and risk evaluation)

Core Skills

- Mathematics, Statistics, Econometrics, Financial modeling, Forecasting, Accounting, Compliance, Risk Management
- Problem Solving, Creative, Intuitive , Fast Paced, Collaborative