

# JAKOB AUNGIERS

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## EDUCATION

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### University of Southampton

Southampton, UK

Master of Engineering (MEng) in Computer Science – 2:1 (Honours)

Oct 2009 – Jun 2013

- Wrote research “Quantitative Analysis of Investor Behaviour Agent Simulations in Relation to the EM Hypothesis”.
- Created a Java framework and wrote research on short-term FX market trends using agent-based models.

## WORK

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### Altum Intelligence - [www.altumintelligence.com](http://www.altumintelligence.com)

Global

Founder & CEO

June 2017 - Present

- Artificial Intelligence platform and consultancy, allowing companies to easily leverage deep learning AI models with their data through a cloud-hosted platform and API interface.

### HSBC Global Asset Management

London, UK

Quantitative Research Developer – Vice President Level

May 2015 – August 2017

- Head of Quantitative Technology and Quantitative Research Development in Global Investment Strategy team.
- Led development, research and execution of a new greenfield investment-wide research visualisation, backtesting & house-view application “HSBC Strategizer”.
- I have headed up the creation of the Strategizer application and surrounding ecosystem within HSBC’s Asset Management Group to disrupt and modernise the standard of investment information sharing and investment workflow amongst fund managers, sales teams, analysis and the executive committee for the global business.
- I have created the full-stack of this web-based application using C# via the MVC Framework plugging into R and Python scripts for running of quant models. I have developed the front end (Responsive Asynchronous JavaScript, Bootstrap, HTML5/CSS3) and back end (C# MVC.NET), UI, UX and brand image of the project and it has been deployed to global investment teams with passionate backing by the Global Chief Investment Officer.
- I am also streamlining the investment strategy process through development and implementation of systematic processes for quant models within the Global Investment Strategy team.
- Further to developing Strategizer, I also lead active research into using machine learning/AI for tactical signal processing for market momentum signals using a deep learning neural network approach (LSTM for time series).

### Schroders

London, UK

Quantitative Developer – Analyst Level

Aug 2013 – May 2015

- Quantitative Developer in the front-office Data Insights Team within Global Equities at Schroders, London.
- Creation of analytical methods (using Machine Learning, Classical & Bayesian Statistics) to evaluate and derive meaning from large and abstract data sets for use within the equity investment space to support fund managers and research analysts in making investment decisions and reducing risk.
- Includes using predictive analytics, creation of Monte Carlo simulations, research and systematic extraction of exotic data as well as front office strategy development.
- Developed NLP research models to scrape, analyse and interpret US company filing report language.
- CFA Investment Management Certificate holder (qualified September 2013).

### FactSet Research Systems

London, UK

Software Engineer

Jun 2012 – Sept 2012

- Research of regression factor models leading to the development of a multiple linear regression estimations tool for calculating time taken to perform a set of aggregate calculations on a batch of indices.
- Developed multiple linear regression models using: Perl, SQL & C Shell Scripts.

## **Buckle Consulting**

*Web Designer & Developer*

- Back-end development using in-house CMS, PHP, MySQL.
- Front-end development using jQuery, AJAX, HTML5, CSS3.
- Responsible for front-line client communication and development of bespoke solutions

**Southampton, UK**

Nov 2010 – Jul 2013

## SKILLS, ACTIVITIES & INTERESTS

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**Languages:** Fluent in English, Czech & German

**Technical Skillset:** Python, C#, MVC .NET, Full-Stack Development, Java, R, SQL, PHP, JavaScript, HTML, CSS

**Entrepreneurial Skillset:** Setting up disruptive business functions/greenfield technology upstarts, marketing, brand awareness, graphic design (brand, marketing as well as UI/UX), high-level business analysis.

### **Personal Research & Work:**

- **2017** – Keynote speaker and Business Mentor for the AltCity Startup Sprint event in Beirut, Lebanon.
- **2017** – Distinguished speaker at Deep Learning in Finance summit, London. Speaking on Enhancing Investment Insight using Multidimensional Time Series AI Models.
- **2017** – Lead a speech in using deep learning neural networks (LSTMs) for time series analysis at a conference on Data Science for Internet of Things.
- **2017** – Commissioned as an independent consultant on the use of alternative data from IoT devices as a driver for new and alternative investment insights in the hedge fund/asset management industries.
- **2016** – Published article on the use of LSTM neural networks for time series analysis. Article made it onto the Hacker News front page.
- **2015/2016** – Independent creative consultant to PepsiCo and Converse on new brand visions, business expansion and new product lines.
- **2015** – DroneHack Hackathon 1<sup>st</sup> Prize winner: Won the University of Central Lancashire's DroneHack hackathon.
- **2015** – Created a Monte Carol Simulation framework, developed in Python, that models the returns of randomly generated portfolios and plots them on a time series chart against a given benchmark.
- **2014** – Taught a 3 month web coding course in partnership with the Level 39 startup incubator, London for "Code First: Girls", getting girls into technology.

### **Activities & Interests:**

- Competitive skydiver with 1,000+ jumps.  
Holder of British Record in skydiving and medals in national and international competitions.
- Skydiving Coach (BPA FF & TR qualifications).
- Surf Instructor (ISA Level 1 international qualification).
- Lifeguard (ILS Surf Lifeguard GB international qualification).
- SCUBA Diving Qualified (SSI Open Water).
- Freelance photographer, specializing in models and landscapes. Have won several local and one major international competition in photography; "Environmental Photographer of the Year 2008 (Under 21)" as well as shot for clients such as Calvin Klein Underwear and Bench.