Evander Kowalczyk

Quantitative Analyst

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SUMMARY

Quantitative analyst with 4 years in equity derivatives and multi-asset risk at a bank and a hedge fund, working mainly in Python and C++. Built the Monte Carlo VaR model covering a $480M book and 3 trading strategies now live on the desk. Comfortable explaining model assumptions to traders and risk committees.

EXPERIENCE

Quantitative Analyst — Birchline Capital Partners

Stamford, CT · Feb 2023 – Present

- Built a Python Monte Carlo pricing engine for exotic equity options, cutting pricing error against the vendor benchmark from 4.1% to 0.8%.
- Backtested 12 mean-reversion and momentum strategies on 15 years of equity data, 3 of which went live and added $2.1M in annual P&L.
- Developed a historical and Monte Carlo VaR model for a $480M multi-asset book, replacing a spreadsheet model the desk had outgrown.
- Calibrated volatility surfaces for 40 underlying names daily, flagging stale quotes that once caused a $150K mispricing.

Quantitative Analyst — Driscoll Pine Investment Bank

New York, NY · Jul 2020 – Jan 2023

- Wrote C++ and Python pricing libraries for interest rate swaps, used by 6 traders on the rates desk.
- Built a credit spread model validated against 5 years of bond data, adopted by the credit risk team for daily marks.
- Automated a daily P&L attribution report, cutting a 3-hour manual reconciliation to 20 minutes.

SKILLS

Quant methods: Monte Carlo simulation, stochastic calculus, time-series analysis (ARIMA, GARCH), Black-Scholes and binomial pricing

Programming: Python (NumPy, pandas, scikit-learn), C++, R, SQL, VBA

Risk & data: VaR and stress testing, Bloomberg API, Reuters Eikon, Git

Markets: Equities, interest rate derivatives, credit; model validation, desk collaboration

CERTIFICATIONS

FRM Part I, 2022

EDUCATION

M.S. Financial Engineering, Columbia University, 2020

Fictional example by FindAJobAI: the person, employers and numbers are invented.