

JASON MELLONE

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- Education: **NEW YORK UNIVERSITY** New York, NY
Leonard N. Stern School of Business
Master of Business Administration, May 2020
- Adam Smith Society; competed and won 1st place at UBS real estate technology competition.
 - Selected by Professor Dan Gode as research assistant for XBRL exploration.
- FORDHAM UNIVERSITY** New York, NY
Mario Gabelli School of Business
Master of Science, Quantitative Finance, August 2009
- FORDHAM UNIVERSITY** New York, NY
Bachelor of Arts, Mathematics & Economics, May 2008
- Experience: **AQR Capital Management** Greenwich, CT
2016–Present **Portfolio Solutions Group**
- Consult with senior members and CIOs of client firms to understand, analyze, and make recommendations on the asset allocation of institutional clients using various quantitative methods and models. Managed teams of 3-4 on various projects and deliverables.
 - Conceptualize, engineer, and present rigorous statistical research to external senior leaders and CIOs. Executed analyses using python (statsmodels, numpy, pandas, OOP classes with inheritance and distributed computing). Experience presenting to both institutional and retail clients.
 - Originate code to execute and scale various tasks within the portfolio solutions team and across the firm. Experienced working across various functionalities. Comfortable implementing and recreating studies from various academic journals using python. Built out LDI and ALM functionality in python (multivariate stochastic models) to advise pensions; leveraged internal distributed computing clusters. Use of python for all systems and research, conda for environment management, stonebranch for automation platform and sphinx for documentation.
- 2014–2016 **Bloomberg LP** New York, NY
Quantitative Modeling Specialist
- Created tools for financial analysis, structuring, back testing and market making. Focus on DLIB - a scripting language for pricing and calculating risk measures on structured products.
 - Implemented infrastructure to analyze and report on portfolios. Methodology focused on building reusable tools that may be inherited across analysis types and questions asked of performance data.
- 2010–2014 **Societe Generale** New York, NY
Credit Trading
- Designed and implemented full system to actively trade options on CDX and their implied volatilities, single name CDS to bond basis, CDX and CDX basis against numerous series of data existing in the market. Tasks ranged from understanding strategy exposures/greeks, multi-parametric volatility/delta targeting using numerical methods, and executing back-tests to statistically test hypotheses. Work executed in various languages including C# and visual basic.
 - Individually selected by manager of quantitative development group to execute pricing of structured products for SG commodities business in NY.
- Relevant: **Personal Quantitative Research** New York, NY
2010–Present
- Conceptualize, back-test, and implement cross-asset trading tools to capture varying premia in publicly traded markets. Experience with SEC filings, XBRL and alternative data (python, google compute).
 - Develop and deploy distressed real estate investment strategy (python).
 - Developed and deployed a fully automated crypto-trading system in python. Abstracted exchange layer with inheritance based approach per exchange (gdax, bitstamp, binance).
- Additional:
- Citizenship: United States, Spain
 - **Coding Languages:** Python, Java, C#, VBA, SQL, Ba(s/tc)h, highly proficient in Bloomberg API. Within python: sci-kit learn, pandas, numpy, statsmodels, flask, matplotlib, spaCy, decorators, multi-tasking, distributed computing, and web scraping (bs4, selenium, regex).
 - Activities: Squash, Statistical Research, Running, Yoga, Unstructured data, the Economist