

# Jacob Kaminsky

3 Arthur Court, Montvale, NJ 07645 | (201) 310-6883 | jdkamin@bu.edu | linkedin.com/in/jacob-kaminsky-mathfinance/

## Skills

---

Programming: C++, Python, VB.NET, Java, VBA, SQL, MATLAB

Mathematics: Stochastic Methods, Statistics, Differential Equations, Linear Algebra

## Education

---

Boston University, Questrom School of Business Boston, MA

**M.S. Mathematical Finance & Financial Technology** Expected January 2022

- Coursework: Statistics, Programming (R, Python, C++), Stochastic Methods of Asset Pricing, Derivatives

The College of New Jersey Ewing, NJ

**B.S. Applied Mathematics** May 2019

- Minor: Finance, Actuarial & Financial Risk Studies
- Coursework: Partial Differential Equations, Ordinary Differential Equations, Linear Algebra I & II, Probability, Real Analysis, Number Theory, Financial Modeling

## Experience

---

Prudential Financial Newark, NJ

**Consultant, Actuarial Support** June 2019 - September 2019

- Automated actuarial models using VB.NET, SQL, VBA and Excel to create helper functions
- Assisted in the development of an Excel to Oracle data transfer workbook and an Excel to SQL Express data transfer workbook
- Improved efficiency of production utilities in by coding functions and creating and or updating workbooks for annuities, life and retirement

Miravast LLC Ewing, NJ

**Actuarial Intern** February 2019 - May 2019

- Valued hundreds of insurance policies based on expected value of premiums, benefits and actuarial present value
- Analyzed life contingent assets in a pricing model, containing macros and formulas quantifying risk and asset value
- Reviewed mortality tables to evaluate life expectancy and recommended how to optimize portfolio value

Ro Solutions Group LLC New York, NY

**Finance Intern** June 2018 - August 2018

- Assisted the managing director on three hedge fund accounting projects by debugging RSL code and cleaning data
- Manipulated raw data using excel functions and processed hundreds of dates for use as input by management to generate financial reports for clients

## Projects

---

Applied Mathematics Cap-Stone Project Ewing, NJ

**The Black-Scholes Model** February 2019 - May 2019

- Wrote a paper including a derivation of Black-Scholes equation, solution using Fourier transforms, 2 examples on how to use closed-form solution to price European call/put options, and an introduction to PDEs, Stochastic Processes, arbitrage and options
- Created a poster and presented to over 50 faculty members and students

## Additional Information

---

- Tennis: TCNJ Varsity tennis walk-on and 5 semester TCNJ club tennis captain, managed 15-20 hour practice and match schedule with full-time student course load and part-time internship
- Alto Saxophone: Played at Disney World and La Croix Valmer with Pascaek Hills high school concert band