

Leonardo Guevara

303 Cambridge St, Cambridge, MA 02141 | (857) 891-5758 | lguevara@bu.edu | in/leonardo-guevara/

Skills and Credentials

Spring 2022 Coursework: Data Analysis and Financial Econometrics, Fintech Programming, Computational Methods of Mathematical Finance, Economics of Fintech

Programming: Python, R, MATLAB, SQL, C++, L^AT_EX

Mathematics: Linear Algebra, Multivariable Calculus, Probability & Statistics

Certifications: Intermediate and Advanced Microsoft Excel 2019/Office 365, Bloomberg Market Concepts

Education

M.S. Mathematical Finance & Financial Technology [GPA 3.86] Expected January 2023
Boston University, Questrom School of Business Boston, MA

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

B.Math Financial Analysis & Risk Management - Professional Risk Management Specialization, Honors [GPA 86.51] June 2021
University of Waterloo Waterloo, Canada

- Merit award: Distinction, President's Scholarship
- Coursework: Differential Equations, Linear and Integer Programming, Computational Methods, Corporate Finance, Fixed Income Securities, Derivatives, Risk Management, Portfolio Optimization

Experience

Assistant General Manager May 2021 - August 2021
Administradora Adguevara C.L. Guayaquil, Ecuador

- Compared data provided from third parties with the hospital's database using Excel techniques to ensure consistency

Teaching Assistant Winter 2020 | Winter 2021
University of Waterloo Waterloo, Canada

- Provided academic assistance to first-year calculus students
- Evaluated coursework for Introductory Calculus for Arts and Calculus 2 for Engineering

Credit Risk Analyst Intern May 2018 - August 2018
Banco Bolivariano Guayaquil, Ecuador

- Analyzed customer's creditworthiness and generated reports for review by risk manager
- Facilitated client's case resolution by communicating with bank's business advisors

Projects

Risk Parity Portfolio Group Project Fall 2021
Boston University Boston, MA

- Constructed a risk parity portfolio using two different procedures: naive weighting based on the 'All Weather Approach' and hierarchical clustering weighting

Markov Chain Modeling Group Project Fall 2019
University of Waterloo Waterloo, Canada

- Represented S&P 500 price changes as a Markov Chain with discrete time and space
- Computed the Total Probability Matrix for the model using an online machine learning engine and conditional probability techniques

Additional Information

Languages: Spanish, English

Interests: Passionate Soccer Fan, Cryptocurrency and Decentralization Enthusiast, Board Game Aficionado