

# JAN SILVA

## PERSONAL INFORMATION

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## WORK EXPERIENCE

*10/17-present*      **Software developer**  
*SmartEE*      Developing a machine learning based application called Searpent, which identifies frauds in the car insurance industry. Also working on an engine analysing logo visibility in TV streams.

*10/16-10/17*      **Data scientist**  
*Freelancer*      Participated in several projects focused on machine learning and data science. Worked in various teams with 'full-stack responsibility' for designing, implementing and deploying solutions as well as presentation to the clients. Projects included methods from econometrics and image processing, to advanced neural nets schemes.

*10/14-07/15*      **Financial analyst**  
*Roklen Fin*      Responsibilities included covering Czech bluechip equities and preparing daily morning calls for the trading floor. Proved reliable and enhanced quick-thinking abilities and improved my global business awareness.  
Demonstrated an enormous resilience and commitment to the company working long hours while studying at a university. Furthermore, proved managerial skills by founding Roklen College - project of promoting the company around universities by organizing lectures and events.

## EDUCATION

*2011-present*      **Charles University, Prague**  
*PhD in Economics*      Currently · Thesis: *Modern portfolio and risk management methods*  
**Publications:** Quantifying Endogeneity of Cryptocurrency Markets - European Journal of Finance submission

*MSc in Finance and Banking*      Summa Cum Laude · Thesis: *Minimization of Expected Shortfall under  $\alpha$ -Levy distributions*  
**Modules:** Advanced Econometrics, Quantitative Finance I-II, Financial Markets Instruments I-II, Applied Econometrics, Robust Statistics and Econometrics, Private Equity.  
*Extra-curricular:* E-klub Economics Society

*BSc in Economic Theories*      2:1 honors · Thesis: *The application of technical analysis on algorithmic trading*  
**Modules:** Mathematics I-IV, Microeconomics I-II, Macroeconomics I-II, Financial Accounting, Statistics, Advanced Statistics, Econometrics I-II, Quantitative Multivariate Finance, Strategic Management

*2015-2016*      **University of Leicester**  
*MSc in Financial Mathematics*      Distinction · Thesis: *Benefits of denoising of the covariance matrix - RiskCare industry project*  
**Modules:** Financial Mathematics I+II, Financial Risk, Scientific Computing, Methods for PDE, Advanced algorithms in C++, Data mining and Neural Networks, VBA training.  
*Extra-curricular:* University Rugby Union Team, 'UoLoL' Kaggle team founder

*2007-2011*      **Johannes Kepler Grammar School, Prague**  
*Maturita*      GPA: 1.0 · *summa cum laude*  
Graduating as the top of the year from one of the most prestigious secondary school in the country. Recipient of Oundle School scholarship, participant of Mathematics Olympiads.

*9-12/2010*      **Oundle School, Oundle, United Kingdom**  
*Scholarship*      Full scholarship founded Michaelmas term in 2010. AS-level Maths, Pre-U Economics, Pre-U Government and Politics and History. Joined the rugby team and continued in Prague.  
*Extra-curricular:* Sports coaching - volunteering for local orphanage.

**COMPUTER LITERACY**

*Intermediate*        HTML, MATLAB, SQL, No-SQL DB, Django, JavaScript  
*Advanced*            L<sup>A</sup>T<sub>E</sub>X, C++, Python, R, AWS Cloud Computing, Docker

**OTHER INFORMATION**

2014 · Bloomberg BAT 600 pts, 97<sup>th</sup>%ile  
2015 · Top 3 in Czech's final of KPMG's ICC  
2016 · Winner of Deloitte Applied Analytics Challenge  
2017 · Winner of Deloitte Applied Analytics Challenge  
2017 · Best Dissertation Award – Leicester Maths dept.  
2018 · Kiwi.com SummerCamp participant

CZECH     · Fluent  
ENGLISH   · IELTS 8.5  
FRENCH    · Basic