JAIME FRADE

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Projects:

- Developed several interim processes that leverage SharePoint/InfoPath/SQL to meet the requirements of the key regulatory requirements and create proof-of-concept process to facilitate further technological integration. Aggregated data using InfoPath, SharePoint, XML, VBA, and SQL Server 2008 to manage offline reporting
- Developed and enhanced Excel templates for Loss Forecasting Model Performance. This project was Green Belt certified and the SharePoint approval workflow received trade secret status through the Intellectual Property group
- Developed and maintained benchmarking (OCC Requirement) results for all consumer models by leveraging a combination of the statistical measures leveraged to access model performance and grouping models into similar peer groups.
- Developed and maintained a system to monitor and access false positives for all indicators of model tracking of performance.
- Information was provided by various segments and indicators to determine any trends and/or correlations for performance.
- Assisted in Model Independent Validation of for Home Loan (HAMP) models to ensure they follow good modeling practices and are in compliance with Model Governance Policy and OCC requirements.
- Constructed an efficient and comprehensive company profile which funneled information from several sources (Bloomberg, Barclay's, Moody's, and internal assessments) using VBA, SQL (ADO), and Bloomberg API, which enabled a credit analyst to provide fundamental information and relative value analysis, both on an issuer and issue level. Final results were recognized by supervisor and awarded Teamwork Award (April 2010).
- Proposed modeling active risk to assess the impact on various portfolios in different asset classes by applying various risk management methods. This includes modeling volatility by using different statistical approaches to track, monitor, and/or create a control scheme for a portfolio's active risk by using Shewhart Approach and/or GARCH models.
- Modeling credit risk to assess impact on portfolio using historical market implied ratings trends using KMV Moody's Data. Analysis and synthesis of corporate default models using either VBA or statistical/mathematical software.
- Conducted data management and statistical analysis of financial information to determine optimal investment strategies. Used VBA to back-test the validity and reliability of several relative value credit models.
- Investigated the performance of the preferred model in various credit-spread environments.

References

School Related

Dr. Xu-feng Niu, Major Professor, FSU Statistics Program 850.644.3218 **Dr. James Doran**, Bank of America Professor, Committee Member. FSU Finance Department 850.644.7868

Work Related

Misty Ritchie. Former SVP, Risk Management Executive. Bank of America. 980.219.2909
Suzan J. Burke. VP, Credit Risk Manager. Bank of America. 704.649.4446
Christina Steimel. SVP, Credit Risk Executive. Bank of America. 980.388.9433
Robert Smith/ Kevin Ceurvorst State Board of Administration Fixed Income Supervisors. 850.488.3061
Ken Hill. Senior Portfolio Manager, Fixed Income. 850.488.3061
John Benton, Senior Investment Policy Officer, Board of Administration Economics Supervisor. 850.488.4406
Amy Crumpler, Director of Performance and Risk Analytics, Economics. 850.488.4406

Teaching Related

Dr. Mary Bradham, Discipline Chair, Mathematics Division. Central Piedmont College. 704.330.4136
Dr. Rinav Mehta, Interim Division Director, Mathematics Division. CPCC. 704.330.6146
Dr. Frank Brown, Former Dean of Science and Mathematics. 850.201.8499
Dr. Moana Karsteter, Dean of Science and Mathematics. 850.201.8499
Dr. Doug Windham, Former Course Coordinator and Co-worker. 850.201.7942
Dr. Rhonda MacLeod, Former Course Coordinator and Co-worker. 850.201.8972
Philip Pina, Mathematics Professor/FAU Teaching Supervisor 561.297.3340