

Justin Moore

715 Arbor St, Ann Arbor, MI 48104 | (248) 761-0761 | justdion@umich.edu

EDUCATION

University of Michigan, Ann Arbor, MI Expected Graduation: May 2022

Masters of Science in Quantitative Finance & Risk Management

University of Michigan, Ann Arbor, MI Graduation: May 2021

Bachelor of Science in Financial Math and Data Science

Minor in Economics

EXPERIENCE

Fiat Chrysler Automobiles Auburn Hills, MI

Finance Intern

June 2020 - August 2020

- Created comparables for 23 of FCA's nameplates, which are used to assist the Incentives, Pricing, and Competitive Payments teams' decisions for the 2021 Model Year
- Gathered data from multiple sources, which was aggregated to rank competitive nameplates across 6 categories
- Set up and directed meetings with pricing teams, brand managers, and senior directors to explain research, which resulted in the implementation of the project as the official Market Basket for 2021 Model Year

Michigan Investment Group Ann Arbor, MI

Quant Team President

September 2017 – Present

- Pitched equities such as ABBV and AXP, while utilizing valuation methods like discounted cash flow analysis, resulting in equity purchases that grew the fund 7% YTD
- Implemented a statistical arbitrage algorithm, which traded the pairs Visa and Mastercard, which, when backtested, resulted in a Sharpe Ratio of 1.11, max drawdown of -10.55%
- Interviewed over 70 undergraduate candidates throughout 5 recruiting terms, judging their competency in market analysis and behavioral fit, which led to the acquisition of 40 new analysts
- Created several educational presentations, topics include introduction to financial markets, introduction to quantitative trading, options and futures, data analysis in Python

PROJECTS

NBA Salary Analysis

October 2019 – December 2019

- Used 2017-2018 NBA season analytics to fit several types of models in order to estimate expected player salary, such as K-Nearest Neighbors, Ordinary Least Squares, Ridge Regression, Principal Components Regression
- Predicted 2018-2019 salaries for 12 players ending their rookie deals, obtaining a median error of -\$305,479

RESEARCH

University of Michigan, Ann Arbor, MI

May 2019 – May 2020

Department of Climate and Space Sciences Engineering Research Assistant

- Created a program to download hazardous weather event warnings for the past 30 days from every county in the United States to an SQL database
- Placed weather warnings data on a map of the U.S. using ArcGIS API for Python, separating the data by U.S. Congressional Districts to analyze which areas are experiencing weather events at higher rates than normal

SKILLS AND INTERESTS

Computer Literacy: Trained in C++, Python, and R

Athletics: Michigan Club Boxing