

ADAM EDUARD ANTHONY UPENIEKS

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EDUCATION

PhD Finance – University of Calgary – Calgary, Canada 09 / 2021 – Present

- Award: *Alberta Graduate Excellence Scholarship, \$11,000*

MSc Quantitative Finance – Cass Business School – London, United Kingdom 09 / 2019 – 09 / 2020

- Master's Dissertation: *Mapping Intraday Equity Jumps Around Scheduled and Unscheduled News Announcements*
- With Distinction: *First-Class Honours* (GPA - 4.0)

MA Economics – University of Waterloo – Waterloo, Canada 09 / 2017 – 05 / 2019

- Master's Dissertation: *A System Dynamic Simulation Model of Automation in Commercial Transportation*
- Graduate Entrance Scholarship: *Awarded for Undergraduate mark average $\geq 80\%$*

BA Economics – University of Waterloo – Waterloo, Canada 09 / 2012 – 05 / 2017

- Undergraduate Entrance Scholarship

PROFESSIONAL EXPERIENCE

Ontario Ministry of Finance – Financial Risk Analyst – Toronto, CA 09 / 2018 – 01 / 2019

- Employed **Multivariate GARCH** models to perform econometric investigation into the effects of treasury bond issuance on bond spreads and yields. Presented results to CEO and top management of the Ministry of Finance.
- Used **Vector Autoregression (VAR)** models to model the determinants of Banker's Acceptances in Canada. Presented results to CEO and top management of the Ministry of Finance.
- Retrieved and validated daily data from Bloomberg and Reuters terminals to run and administer the end of day Mark-to-Market analysis for the province of Ontario.
- Provided weekly analysis on Canadian yield curves, as well as monthly analysis on SOFR and LIBOR variations.
- Produced and updated FX and NIRRE reports for the province and OEFC.

Universitat Hamburg – Research Intern – Hamburg, Germany 04 / 2018 – 09 / 2018

- Collected and manipulated economic data to create a **system dynamics simulation model** to quantify the effects of autonomous freight driving on the economy. Results presented at a logistics conference in Berlin.
- Ascertained information on the economic effects of autonomous freight driving to conduct presentations and write literature reviews.

University of Waterloo – Teaching Assistant – Waterloo, Canada 09 / 2017 – 04 / 2018

- Instructed students with one-on-one tutoring and regular assistance during office hours.
- Conducted grading, record keeping, and organization of student grades for over 100 students.
- Administered and presided over tests and exams.

PROFESSIONAL CERTIFICATES AND NOTABLE EXAM SCORES

GRE Exam

Analytical Writing - 98th Percentile

January 2021

CFA Level I

Holder

Passed June 2019

LANGUAGES & TOOLS

Strong: Python, R

Experienced: MATLAB, VBA, Stata, Oxmetrics, Vensim, Mathematica, Dynare

SOCIETIES & EXTRACURRICULAR ACHIEVEMENTS

Co-President of the Cass Actuarial, Insurance, Risk & Quant Society (AIR-Q)

Created and hosted events and workshops of up to 90 people with industry professionals working in the Quantitative finance discipline in London, UK.

Cordon Bleu – Certificate in Pastry Baking – Paris, France

Rowing – Participant of Head of the Charles Regatta - 14th/28 – Boston, United States

Rowing – Participant of Head of Rideau Regatta - 4th place – Ottawa, Canada