

John Faben - Curriculum Vitae

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I am a maths post-graduate with 2 years of experience in the Risk department of a major investment bank, in a role which has varied from being heavily involved in the implementation of large change project to managing the day-to-day production of a 15-person production team. I have developed very strong Excel VBA and SQL skills while doing this work, and have some experience with R. I have also dabbled with programming in some other areas, and have handled some large data sets during my work with Barclays.

I quickly grasp new technical concepts, and have the ability to communicate this understanding to a variety of different audiences. I am also managing a team of 8 people, and for the past 6 months I have also been taking advantage of Barclays Global Leadership Programme to enhance my people management skills and general communication skills.

Key Skills

Excel/VBA - SQL - Management - Communication - R - Data Analysis - Risk - Basel III

Work Experience

2012-present:

Barclays Investment Bank, Credit Risk Analyst (AVP since March 2014)

Starting as an analyst in a small team of 7, I am now managing a team of 8 people and functionally responsible for the work of a team of 15. I use a lot of VBA and SQL to produce reports which go to senior management in Risk and the Front Office, and have a good understanding of the bank's Basel III Credit Risk processes.

2007 - 2012

Queen Mary University of London, teaching

I taught on a variety of courses, from Intro to Algebra to Advanced Cryptography. I gained experience with some variety of statistical software and invaluable practice at communicating technical concepts. I was also involved in the establishment of the Art of Maths, an introduction to university education for 6th form students, where I taught a course on Combinatorial Games for two years running (you can find some of the materials here).

Education

2007-2012

Queen Mary University of London, PhD Mathematics

I wrote my thesis on The Complexity of Modular Counting in Constraint Satisfaction Problems. I presented work at a variety of international conferences, and the work contained in my thesis is available on the Arxiv, and has been submitted for publication.

2006-2007

MSc Operational Research, University of Edinburgh (Distinction)

I was awarded the Wood MacKenzie Prize for the best performance on the Operational Research MSc. I did my MSc project with the Sustainable Systems MSc, developing a system for them to assign projects to students.

Operational Research is also known as the Science of Better, and consists of a variety of techniques which can be used in almost any area for attempting to find the optimal solution to complex problems. There were also modules specifically on management consulting and dealing with clients.

2002-2006

BSc Mathematics with Study in Continental Europe (1st Class honours)

I was awarded the Watson Scholarship in my first year, and the Alison Powell Memorial Scholarship in Statistics in my second year. I also captained and coached the University Water Polo Team to the semi finals of the British Universities competition.

Other experience

I spent 2 months with CFAR (then part of the Singularity Institute) in the summer of 2012. I wrote a blog about it, which you can find [here](#). I was introduced to a variety of ideas about human rationality and techniques for attempting to overcome the common cognitive biases. I also met a lot of interesting people.

Hobbies

I play a lot of bridge. I write a bridge blog. I also play water polo, although less than I used to. I sometimes play other games.