

## MICHAEL ANTHONY KIRSCH

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### EDUCATION

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#### NEW YORK UNIVERSITY

New York, NY

#### The Courant Institute of Mathematical Sciences

#### MS in Mathematics in Finance (Sep 2018 – Dec 2019)

- **Coursework:** Ito calculus & continuous time risk neutral pricing, interest rate, FX, fixed income, & credit derivative models, stochastic vol, Black-Sholes, Java OOP pricing, scientific computing in Python, time series and statistical arbitrage, CVA/XVA, SABR model validation project, historical & Monte Carlo VAR simulation, market risk back testing, Black-Litterman, Big Data

#### UNIVERSITY OF WISCONSIN/GEORGE MASON UNIVERSITY Stevens Point, WI/Fairfax, VA

#### Mathematics (2017-2018); BA in History, Economics Minor (2015 - 2016)

- **Coursework:** Python, linear algebra, operations research, linear ODE's, stochastic processes, multivariable calculus, probability, statistics, finance/banking, macro/micro, history
- **Thesis Publication:** Leveraged thesis paper and book chapter on funded-debt banking strategy into a feature article in MOAF's *Financial History* (Spring 2017)

### EXPERIENCE

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#### KPMG

New York, NY

#### Advisory, Risk Analytics Valuation Intern (June 2019-August 2019)

- Used Bloomberg and in-house valuation tools to price assets, calculate swap portfolio CVA, and update internal valuation ratios involving CDS spreads, yields, and ratings for 300 companies
- Performed quality control for content, composition, and editing of over 300 pages of interrelated ISDA SIMM model governance, validation, regulatory, and development documents

#### THE STERN GROUP

Washington, DC

#### Research Associate & Executive Assistant to the Honorable Paula Stern (Feb 2016 – Feb 2017)

- Analyzed economic and trade statistics to inform policy strategies of clients on TPP, NAFTA, international trade, investment, demographics, computer science education, and economic growth
- Formulated outreach pitches for clients from business development decks
- Drafted speeches for presentation at Atlantic Council, CFR, Brookings, AEI, and other think tanks

#### BOOK AUTHOR

#### *The Challenge of Credit Supply: American Problems and Solutions, 1650-1950* (Jun 2014 – May 2016)

- Rederived major technical innovations and developments in banking and finance, traced their connections and stepwise evolution, and detailed each of their mechanics, context, and impact
- Researched over 200 sources on bank capitalization, reserves, discounting, loans, balance sheets, deposit credit, bills of credit and exchange, foreign exchange, currency, and Treasury instruments
- Extracted and generated key concepts and insights from complex primary texts while preserving detailed thought process and historical frames of reference in summarizations

#### BETTER MARKETS

Washington, DC

#### Contract Researcher for Mortgage-backed Security Lawsuit Study (Jun 2015 – Jul 2015)

- Compiled data and info from the FDIC, OCC, Fed, DOJ, CFTC, SEC, and other regulatory agencies and the 2008-2014 Annual Reports of the 10 largest international banks
- Analyzed 400 mortgage-backed security and collateral debt obligation lawsuits
- Systematized results into Excel ahead of schedule

### COMPUTER SKILLS/OTHER

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**Programming/Software:** Python, Java, AMPL, Excel, LaTeX, Mathematica, Bloomberg Terminal

**Languages:** English (native), Russian (basic), Spanish (basic).

**Citizenship:** U.S.