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# Alexander W Blocker

## Professional Experience

**June 2007 – January 2008 UBS Investment Bank Stamford, CT**

**Consultant (January 2008)**

- Developed & revised complex statistical models to improve forecast quality and gain insight into the underlying phenomena
- Trained quantitative strategists on use of R for validation & updating of statistical models, including collaborative procedure development

**Summer Analyst, Fixed Income Research (June – August 2007)**

- Conducted sophisticated statistical analyses for US Rates & Government Bonds research desk, including VAR & VECM-based modeling, high-frequency time-series analysis, regime-switching methods, and Kalman filtering
- Gained experience performing quantitative analysis in a high-pressure environment
- Presented methodology & results to upper management

**May 2004 – March 2007 Matté & Company Management Consulting Greenwich, CT**

**Senior Research & IT Advisor (formerly Senior Research & IT Coordinator)**

- Sole author and researcher on statistical studies for Fortune 500 scale corporations
- Conducted advanced quantitative analysis & modeling for multi-million dollar compensation packages
- Performed, supervised, and presented quantitative and qualitative research on multinational corporations' performance, operational structures, strategies, and industry trends
- Deployed and administrated full Microsoft Small Business Server 2003 system, improving collaboration, communication, and data security
- Trained interns in research methods

**July – September 2006 Boston University School of Management Boston, MA**

**Research Assistant**

- Built dataset on scientific publications for research on stem cell policy
- Located and parsed historical data on private companies for study of venture capital overinvestment

## Education

- **MA in Economics**
  - Boston University – September 2006 to May 2008 (Expected)
- **BA in Mathematics & Economics**
  - Boston University – September 2004 to May 2008 (Expected)
- 3.97 Cumulative GPA with 122 credits complete (combined for dual-degree program)  
4.00 GPA in mathematics & statistics coursework
- Taking PhD statistics & econometrics sequence
- Top marks in PhD-level statistics, Masters-level stochastic processes, and Masters-level real analysis

## Skills

- Advanced proficiency in R, Matlab, Mathematica, and Stata
  - Implemented EM algorithm for estimation of linear dynamical systems with known inputs in Matlab
- Experience with Java, C++, & Linux; currently learning Python
- Thorough knowledge of and expertise in Microsoft Word, Excel, PowerPoint, & Access, Windows XP, 2000, and Server 2003, Adobe Acrobat, and Mac OS X

**Achievements  
& Awards**

- Phi Beta Kappa Award recipient, December 2006
- BU Distinguished Sophomore in College of Arts & Sciences
- BU University Scholarship recipient (merit-based)

**Organizations**

- Sigma Alpha Lambda (Honors Organization)
- National Society of Collegiate Scholars (Honors Organization)
- Undergraduate Mathematics Association

References Available Upon Request