

# Elliott Gordon Rodríguez

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## Education

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### Columbia University

New York, NY

*PhD, Statistics*

Sep 2017 – Present

- Research in probabilistic machine learning, with publications in top venues:
  - *ICML (2020)*: “The continuous categorical: a novel simplex-valued exponential family”
  - *Work in progress*: “On the relevance of befitting probabilistic models: the continuous Bernoulli and categorical, new exponential families”
  - *Work in progress*: “Improving disentanglement in semi-supervised deep generative models”

### Oxford University

Oxford, UK

*BA, Mathematics & Statistics, 1<sup>st</sup> Class Hons (Summa Cum Laude)* Oct 2012 – Jun 2015 · 3 years

- Gibbs Prize – highest average exam grade from 170 mathematics graduates
- Graduated at the age of 20
- Awarded the Undergraduate Research Grant in Mathematics

## Work History

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### J.P. Morgan

New York, NY

*AI & ML Summer Associate, Quant Research – Spread Algo*

Jul 2020 – Aug 2020 · 2 months

### Zurich Insurance Group

Barcelona, Spain

*Actuary, Non-Life Pricing*

Oct 2016 – Aug 2017 · 1 year

- Designed and implemented the new-business Technical Price and Tariff for commercial lines (SME)
- Built state-of-the-art rating models for weather-related claims, by compiling climate data from ~1,000 weather stations across Spain

### Goldman Sachs

London, UK

*Quant Strategist, Life Derivatives Desk (Rothesay Life)*

Jul 2015 – Jul 2016 · 1 year

- Front office
- Implemented pricing models for life annuities
- Designed and implemented desk-wide value-at-risk model

### Admiral Group plc

Seville, Spain

*Actuarial Internship*

Sep 2012 · 1 month

- Reverse engineered a competitor’s pricing model for motorbike insurance

## Additional Skills

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- Bilingual native speaker in Spanish and English. Intermediate German.
- Technical skills:
  - Python, R, SAS and SecDB (proprietary to Goldman Sachs)
  - ML libraries: TensorFlow and PyTorch
  - Version control: Git and CVS
  - Workload automation: ProcMon and ControlM
  - Bash
- Proficient in Excel and Microsoft Office, as well as  $\text{\LaTeX}$
- Advanced classical piano and Flamenco guitar