

ALON DAVID HONIG

e-mail: alon.honig@utoronto.ca
phone: (929) 247-7443

website: alonhonig.com
Linkedin: linkedin.com/in/alonhonig

70A Greenwich Ave, 294
New York, New York 10011

EXPERIENCE

CAPCO

Senior Consultant, Data Science

New York, NY

Apr 2015 - Present

- ◆ Developed system management software in python for solr based customer search application. Built functionality for create, read, update, delete (CRUD), rebuild, backup, batch-load and search operations via flask API and Lucene.
- ◆ Architected, coded, and tested customer rewards optimization platform using Google Customer Survey, Kafka, Hive, Spark, python, and Gemfire. Built Flask API for KPI reporting engine and deployed code in git.
- ◆ Developed Extract-Transform-Load (ETL) process for 8+ million SEC filing repository with python in MySQL. Established hierarchical classification scheme of 12 groups for 417 filing types. Extracted 27 corporation and individual entity identifiers with python from filings and stored them in 5+ million MongoDB database.
- ◆ Created data repository of 18+ million prices with python for 9,000+ stocks listed in 15+ exchanges in SQLite.
- ◆ Collected over 31 data sources containing 30+ million documents for banking NLP platform in R.
- ◆ Designed and deployed random image artifact generator in Bash with OpenCV for testing a \$150 million mortgage servicing platform.
- ◆ Synthesized transaction and account banking data model for customers, employees, corporates, and counterparties containing over 500 fields, 7 payment systems (SWIFT, Wire, Visa, MasterCard, Amex, Bank, ACH), and 18 tables.
- ◆ Created full-cycle project plan for resourcing, developing, integrating, and hand-off of customer segmentation application. Addressed multiple project factors including staffing, timelines, deliverables, dependencies, architecture, risk, and stakeholder management. Designed, modeled, and implemented 500 TB+ customer segmentation model with python, java, and Bash in Hive and Hadoop/HDFS.

AIG

Analyst, Data Scientist

New York, NY

Oct 2014 – Apr 2015

- ◆ Facilitated risk management consulting of property and casualty clients with annual premiums of \$1-\$90 million by synthesizing narratives, identifying cost drivers, and validating results with R.
- ◆ Created data dictionary for workers compensation database containing 24 tables, 265 columns and over 400 million records from DB2.
- ◆ Composed strategy note for senior management on developing human resource analytics. Compiled personal experience, industry reports, and subject matter expert opinion to identify risks and highlight opportunities associated with current strategy.

Aon Hewitt

Senior Analyst, Health & Benefits National Analytics

Toronto, ON

May 2011 - Sep 2014

- ◆ Executed analytics consulting engagements for corporate clients with revenues of \$50 million – \$20 billion by reducing costs and managing risks associated with providing employee benefits such as healthcare, long-term disability, and term life insurance.
- ◆ Completed benchmarking analyses on client expense levels and identified cost saving opportunities. Created database containing fees paid by clients and subsequently performed regression analysis to determine the driving factors. Drafted, tested, and deployed benchmarking algorithm in R and C++ that increased efficiency by over 80%. Ran training sessions for colleagues on use of algorithmic benchmarking tool.
- ◆ Developed Monte Carlo simulation in R that maps employee benefit risk. Incorporated predictive modeling into clients risk management framework. Optimized impact of insurance contracts on employer residual risk.
- ◆ Led redesign of employment benefit underwriting system by focusing on user experience and complexity reduction. Modularized workflow by eliminating duplication, automating data mapping, and regularizing data attributes.

Quadrant Skew Capital

Quantitative Analyst

Toronto, ON

Jan 2014 – Jul 2014

- ◆ Developed stock picking application based on outlier detection for investment group. Application features include: automatic-updates, real-time user defined modeling, intuitive charting, data repository of 9,000+ stocks in 17+ exchanges spanning 100+ countries and over \$60 trillion in market capitalization

IBConnector.com

Founder/Owner

Toronto, ON

Apr 2013 – Jan 2014

- ◆ Developed algorithmic trading software that interfaces between R and Broker API in C#. Product included website, payment system, software licensing, customer support, digital marketing, and user documentation.
- ◆ Established product business case by gathering features from 15 algorithmic software vendors and interviewing over 20 prospects on market. Promoted concept by creating content and distributing content via multiple channels including webinars, videos, and white papers.
- ◆ Created and implemented a web-based marketing strategy. Managed a paid search campaign with Google and Microsoft ad networks. Analyzed web traffic with Google analytics to enhance customer knowledge. Sourced interns to generate content for site.

EDUCATION

Professional Risk Managers' International Association (PRMIA)

Professional Risk Manager (PRM)

Toronto, ON

Jan 2012 – Dec 2012

University of Toronto

Master of Arts in Economics

Toronto, ON

Sep 2010 - May 2011

University of Western Ontario

Bachelor of Arts in Financial Economics

London, ON

Sep 2006 - May 2010

OTHER

Programming: Python, PHP, Javascript, R, SQL, Bash, Spark *Databases:* Hadoop/HDFS, MongoDB, SQLite, MySQL, DB2, Gemfire, Kafka
Modeling: GARCH, GMM, Regression, Regularization, CART, Random Forest, Monte Carlo, Markov Chains, Logistic Regression
Use Cases: Identifying Fraud, Document Classification, Customer Segmentation, Optical Character Recognition, Contract Pricing