Grant Holtes

Quantitative Developer | Consultant

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Professional Experience

Senior Quantitative Consultant, JANA Investments   Sept 2023 – Present

Responsible for the design, development, and operation of the financial models used to advise our clients, with $1.3T of assets under advice.

- Developed models for fixed income, equities, private equity asset classes, building bespoke models for clients and iterating on JANA's capital market assumptions
- Models developed in Python and deployed to AWS
- Provided technical mentorship and model reviews for junior team members, with one direct report
- Previous role at JANA: **Quantitative Developer**

Senior Consultant, Deloitte   Mar 2019 – Sep 2023

Software engineer and data scientist for Deloitte's Digital Twin solution, computer vision engineer, technology strategy consultant and project manager on various client engagements.

- Managed small software engineering teams to implement machine learning solutions
- Data science advisory and implementation, including the development of a computer vision solution to analyse thousands of live CCTV feeds in a fog architecture
- Data analysis for financial, resource and workload planning, including advising payments of A$100M+ and A$10M+ in resourcing on a telecommunications construction project
- Experience in project management, stakeholder management and executive presentations

R&D ML Engineer, CreativeHub.io   Jan 2021 – May 2021

Developed a novel unsupervised computer vision model to quantify image style

Academic Tutor, Queens College   Mar 2017 – Jun 2020

Taught undergraduate economics and econometrics students with a 99% pass rate.

Intern, Viburnum Funds   Nov 2017 – Dec 2017

Viburnum Funds is an Australian private equity fund based in Perth.

Education

Graduate Diploma of Computer Science, University of Melbourne   2021 – 2023

The Graduate Diploma covers the equivalent of a major in Computer Science. First Class Honors.

Bachelor of Commerce, University of Melbourne   2016 – 2018

Major in Finance, with additional studies in the fields of economics, econometrics and structural engineering. First Class Honours.

- Faculty of Business and Economics Medal (2018) for achieving the highest GPA average at graduation in the faculty
- Faculty of Business and Economics Dean's List (2016, 2017, 2018)

Areas of Expertise

Professional Skills	- Asset class and portfolio modelling - Backend Software Development - Machine Learning and Computer Vision - Stakeholder Management - Project Management
Technical Skills	- Python - Pandas - Numpy - Fixed income forecasts - Equity return forecasts - Capital market assumptions - Monte-Carlo / Stochastic modelling - TensorFlow - Basic Networking - Docker - Basic Kubernetes - AWS development - Distributed systems - API development - GQL, REST and gRPC

Volunteer Activities

Treasurer, The Wyvern Society   May 2019 – Feb 2023

Treasurer for the alumni society for Queens College, University of Melbourne.

Volunteer, Big Brothers Big Sisters   Aug 2020 – Dec 2020

BBBS is a volunteer youth mentoring service, aiming to provide positive role models to young people

Data Scientist, Look and Learn   May 2019 – May 2020

Look and Learn is a large collection of historical imagery and illustration. I lead a proof of concept project to develop a search engine that captures art style