

GLOBAL FINANCE

A training in state of the art financial engineering

Keith Bryan Blackwell

79 5th Ave 11th Floor • New York, NY 10003 • (646) 342 2322 • KBlackwell@Bloomberg.net

OBJECTIVE

To obtain a permanent position utilizing my extensive research experience using Bloomberg, Financial Engineering, Mathematics, Econometrics, and Economics in analyzing, evaluating, and trading financial instruments.

EDUCATION

Ph.D. Economics (in progress), **New School for Social Research** September
2004-Present

- Writing dissertation evaluating the statistical properties of the processes we use to price and calibrate models of financial markets. These include Black-Scholes, Jump-Diffusion Models, Levy Processes and Agent Based Simulation.
- Dissertation advisors: Salih Neftci and Duncan Foley
- Extensive coursework in Financial Engineering, modeling, and financial market analysis.

M.S. Global Finance (in progress), **New School for Social Research** September
2007-Present

B.A. Sociology Honors Program w/ Minor in Politics, New York University Class
of 2002

RESEARCH EXPERIENCE

Current Project

Project involves simulating and pricing Collateralized Commodities Obligations (CCO) by running Monte Carlo simulations on correlated Levy Processes representing the individual correlated commodity paths. This allows us to find the relevant probabilities for numbers of trigger occurrences as CCO's are funded on Commodity Trigger Swaps. The project also involves an extensive overview of the commodities market and a primer on investing in CCO's.

Research & Teaching Positions

Teaching Assistant, Graduate Econometrics, New School University Economics Department Spring 2007/08

- Teaching usage of STATA, Matlab, and Mathematica to solve problems in modern Econometrics, including Instrumental Variable and Auto-Regressive Distributed Lag problems.

Research Assistant, Edward Nell, New School University Economics Department Summer 2007

- Performed Vector Error Correction estimation of historical long and short interest rates for the UK, US, and Germany. Tested for structural breaks under conditions of Co-Integration.

Teaching Assistant, Financial Economics, New School University Global Finance Program Fall 2007

- Taught usage of Mathematica and MatLab in solving problems in Financial Economics, including CAPM, Inter-Temporal Decision Theory, Arrow-Debreu Securities, and issues in agent-based modeling of financial markets.

Kaplan Test Prep, Inc., New York, NY August 2002 - August 2004

- Taught and tutored the following subjects: GMAT, GRE, SAT, SAT II: Writing, SAT II: Math, PSAT, and New York City Science High School Entrance Exam with concentration in the GMAT.
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SKILLS

Advanced Knowledge of basic and exotic financial instruments and experience modeling and pricing them using: Matlab, Mathematica, Word, Excel, Power Point, Latex, STATA, Bloomberg.

REFERENCES

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References Available Upon Request