

# Deven Liscombe

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## Education

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### University of Waterloo, BMath (Honours Mathematics)

Sept 2021 - Apr 2025

- **Majors:** Mathematical Finance, Statistics
- **Coursework:** Measure Theory, Mathematics of Financial Markets, Numerical Computation Methods in Finance, Stochastic Processes, Time Series Forecasting

## Experience

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### Financial Analyst, Minto Group, Toronto, CA

Jan 2023 – Apr 2023

- Oversaw finances and cash flow projections for portfolio of commercial real estate projects
- Conducted and presented variance analysis on month-to-month costs and revenues
- Constructed master budget template in Excel with VBA macro to automatically pull cost data, increasing productivity

### Corporate Development Finance Intern, Enwave, Toronto, CA

May 2022 – Aug 2022

- Applied financial modelling to set optimal pricing based on historical industry electricity rates, and model revenues
- Optimized data archive into dashboard format to provide reference for and assist with deal pricing decisions

## Projects

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### Algorithmic Trading Portfolio

- Developed and backtested various equity trading strategies on the platform QuantConnect
- Strategies tested include congress momentum, mean reversion, long/short index funds
- Congress momentum: weighed collection of top 3 monthly performing portfolios of US congresspersons, with automated weekly rebalancing to provide maximum Sharpe ratio

### Risk Profile and Extreme Value Report

- Dynamic risk measure and extreme value report used to inform investing decisions for equity trading strategies
- Fit various different models to underlying stock prices (GBM, normal variance mixtures) to simulate portfolio returns
- Used simulated data to estimate VaR, CVaR, and worst case losses; via block maxima and peaks over threshold methods

### Options Pricing Tool

- Developed a risk-neutral random walk lattice model for pricing European and American options
- Implemented boundary smoothing techniques to reduce pricing error and improve convergence
- Integrated Black-Scholes analytical solution to validate lattice model

## Additional Experience And Awards

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**6x Volunteer Team Captain Rec Hockey (2022-2024):** Team captain of Laurier intramural competitive hockey team, team captain of Waterloo intramural competitive hockey team x3, team captain of LUG hockey team x2

**Laurier Academic Excellence Award (2022):** Awarded in recognition of excellent study habits and commitment

**Michael Daoust '67 Excellence in Mathematics Award:** Demonstrated mathematical excellence in high school: ranked top of class in 5 advanced placement math courses, 3x school champion on CEMC math contests (top 1% of participants)

## Skills and Interests

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**Technical Skills:** R, Python (pandas, numpy, matplotlib), Jupyter Notebook, Excel and VBA, Java

**Hobbies and Interests:** Hockey, Piano, Machine Learning, Exotic Options, Philosophy