

Michael J Bommarito II

321A West Hall
1085 S. University Ave.
University of Michigan, Ann Arbor
Ann Arbor, MI 48109-1107

Phone: (517) 648-5688
Email: michael.bommarito@gmail.com

Education

M.S. Applied Mathematics, University of Michigan, Ann Arbor, 2010

M.S.E Financial Engineering, University of Michigan, Ann Arbor, 2009

B.S. Mathematics, University of Michigan, Ann Arbor, 2008

Graduated with honors in 3 years while working 20+ hours/week

Employment

Computer Consultant

University of Michigan, Ann Arbor 2005–Present
Administer rack servers, HPC modeling cluster, faculty workstations. Write and maintain agent-based computational models.

Asset Allocation & Backtesting Consultant

Private & Non-Profit Clients 2007–Present
Develop, test, and consult with clients on long-term and hedged asset allocation strategies.

Programmer

Michigan State University, Political Science 2007–2008
Developed mathematical and agent-based models and analyzed data for multiple grants.

Research Experience

Researcher, Mathematical Finance 2007–Present

Prof. A. Duran (University of Michigan, Ann Arbor)
Develop methods of asset comovement detection and market-neutral strategies based on graph theory, spectral analysis, and higher-order moments.

Researcher, Financial Engineering 2007

Prof. Jussi Keppo (University of Michigan, Ann Arbor)
Tested efficiency and arbitrage strategies on the ISO-NE electricity futures market.

Developer, Google Summer of Code Summer 2007, 2008

Rick Riolo (University of Michigan, Ann Arbor) and Google
Develop software infrastructure for open and reusable research methods in mathematical modeling.

Volunteer Activities

Analyst, Seeking Alpha 2007–Present

<http://www.seekingalpha.com/author/michael-bommarito>
<http://www.etf-central.com/>

Contribute over 35 articles to the leading online independent provider of market analysis.

Exams

GRE, 2007: 800/800 Math, 660/800 Verbal, 5 Analytical Writing

Computer Skills

Expert: Matlab, C++ , Linux, SQL, Python

Intermediate: Java, Excel, R, Mathematica, LaTeX, PHP, Perl, XHTML/CSS, BASH

Basic: SAS, STATA, MPI