

# PETER SZOCS

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## EXPERIENCE

**BLOOMBERG L.P.**, *New York, NY*

*September 2006 – Present*

**Tech Lead**, *Equity OTC Derivatives Group, R&D Division*

*Sep 2010 - Present*

Manages a team of application developers and interns. Actively involved in the design and architecture of every OTC derivatives product (OVME, OVML, OVSN, OPDF, SYNS, SUSN, DES, services). Currently manages the OVME 2.0 project which is a complete UI, workflow and architectural revamp of the existing OVME 1.0. Mid-Atlantic regional recruiting captain: overseeing 8 of the 32 target schools Bloomberg recruits from. University of Florida school co-captain: attending career fairs, conducting on-campus resume reviews and interviews. Captain of the most successful indoor soccer team of Bloomberg (Chelsea Piers, Men's Division #2).

**Senior Financial Software Developer**, *Equity OTC Derivatives Group, R&D Division*

*Sep 2006 – Sep 2010*

Creator and lead developer of the most used multi-leg OTC option strategy functions of the Terminal (OVME, OVL). Designed and developed data, migration and backend support for Bloomberg's most used listed option function (OMON). Architected and implemented all OTC option related functionalities (SYNS, DES, RFQM, Q, security loading) for several underlying asset classes: equities, indices, private equities, commodities, commodity futures, newsroom indices, bonds. Author of C++ libraries, public APIs and BAS services (2 million+ hits/day) to support Excel and Calcrnt functionalities for OVME deals. Expert of C, C++, STL and the Bloomberg Terminal.

**APPIAN CORPORATION**, *Washington, DC*

*September 2002 – September 2006*

**Software Engineer/Consultant**, *Technology Division*

Developed data driven procurement application for The World Bank. Designed and implemented K/Kdb tool to test the performance and backend of Appian Enterprise, Appian's primary BPM software suite. Expert of K, Kdb, JSP, J2EE, EJBs, JBoss and web technologies (Struts, SiteMesh, JSON-RPC, AJAX, Cometd, and so on).

**GOLDMAN SACHS & CO.**, *New York, NY*

*Summer 2002*

**Summer Analyst**, *Global Alpha Fund, Quantitative Strategies Group, Investment Management Division*

Researched long-term Purchasing Power Parity theory of developed-market currencies for Goldman's Global Alpha fund. Improved Global Alpha's forecast accuracy of one-month forward-looking covariance matrices. Used proprietary Black-Litterman model to create asset allocation portfolios for clients. Expert of Matlab.

**THE BOSTON CONSULTING GROUP**, *Budapest, Hungary*

*Summer 2001, Summer 2000*

**Summer Analyst**, *Consulting Division*

Analyzed Central Europe's electricity and natural gas markets on investment opportunities for US client. Benchmarked mobile phone operators on growth strategy and distribution network.

## EDUCATION

**Courant Institute of Mathematical Sciences, New York University**, *New York, NY*

*September 2007 – May 2010*

Master of Science in Mathematics of Finance, Magna Cum Laude

Cumulative Overall GPA: **3.73 / 4.0**

GRE (Mathematics / Verbal): **800 / 590** (94<sup>th</sup> / 86<sup>th</sup> percentile)

**Dual Degree Program, University of Pennsylvania**, *Philadelphia, PA*

*September 1998 - May 2002*

Graduated with two Bachelor of Science degrees in four majors, Magna Cum Laude

Cumulative Overall GPA: **3.72 / 4.0**

SAT (Mathematics / Verbal): **800 / 590** (98<sup>th</sup> / 89<sup>th</sup> percentile)

### **The Wharton School**

- Bachelor of Science in Economics, Magna Cum Laude, May 2002
- Dual Concentrations in Finance & Accounting
- Honors: Dean's List 1998-99, 1999-00, 2000-01
- The Wharton School Accounting Award of Senior with Most Outstanding Character

### **School of Engineering & Applied Sciences**

- Bachelor of Science in Engineering, Magna Cum Laude, May 2002
- Dual Majors in Mathematics & Computer Science and Engineering
- Honors: Dean's List 1998-99, 1999-00, 2000-01

## PROJECTS & ENTREPRENEURSHIP

### Web Applications, Washington, DC & New York, NY

May 2004 – Present

Over the years I wrote many web applications to address various business needs. All of these applications are hosted on a Linode server running Debian in New Jersey. Technologies used include JSP, Java, EJBs, POJOs, Struts, JSON-RPC, AJAX, CometD and object-oriented JavaScript. My projects are traditionally named after cities:

- *Cairo*: <http://cairo.zlocker.com>  
full-blown, feature rich online chat application (smileys, sounds, offline messages, etc)
- *Manchester*: <http://hub.zlocker.com>  
feature rich bug and issue tracking system (projects, users, email, and workflow support)
- *Budapest*: <http://desktop.zlocker.com>  
online desktop application (file hosting, document editing, music replay, etc)

### Web Hosting, Washington, DC & New York, NY

May 2006 – Present

In addition to web application development I host several websites:

- <http://www.peterszocs.com>: personal website
- <http://www.teodoraszocs.com>: personal website
- <http://www.petekpekgoz.com>: personal website
- <http://www.geoffanders.com>: personal website
- <http://www.philosophicalresearch.com>: philosophical research (powered by MediaWiki)
- <http://www.connectiontheory.org>: philosophical research (powered by TikiWiki)
- <http://www.centerforgood.org>: organization website (powered by TikiWiki)
- <http://www.provisionalwebsite.com>: organization website (powered by TikiWiki)
- <http://www.leverageresearch.org>: societal modeling (powered by TikiWiki)
- <http://webmail.zlocker.com>: webmail application (powered by Nutsmail)
- <http://wiki.zlocker.com>: wiki solutions (powered by MediaWiki)
- <http://awstats.zlocker.com>: web analytics (powered by AWStats)

### Mobile Development, New York, NY

Nov 2012 – Present

Currently learning iPhone application development. Partner at Bitongo Inc. (<http://www.bitongo.com/>).

## ACTIVITIES & SKILLS

- *Computers*: 9+ years of software development experience on various platforms (Linux, Solaris, Windows)
- *Financials*: Bloomberg Terminal, Matlab, GNU R
- *Languages*: English, Hungarian, Spanish and German
- *Advising*: Penn Mathematics Advising Team, 1999-2002
- *Music*: guitar, DJing
- *Sports*: soccer, tennis, scuba diving, skiing, rock climbing
- *Scuba*: PADI certified scuba diver (one star, open water)
- *Coaching*:
  - a) Chelsea Piers: Division Champion with Bloomberg FC
  - b) Washington International Soccer League: Team Appianites
- *Travel*: Extensively in Europe, North America and Asia
- *Citizenship*: EU Passport
- *Visa*: US Permanent Resident