

MATTEO A. SALINAS

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Summary: Quantitative analyst experienced in statistical modeling, data pipeline development, and large-scale data analysis.

EDUCATION

North Carolina State University

B.S. in Statistics, Minors in Business Administration and Mathematics, Cum Laude

SKILLS & CERTIFICATIONS

TECHNICAL SKILLS

- Python, R, SQL | Time Series & Statistical Modeling | LaTeX, Tableau, PowerPoint

CERTIFICATIONS

- Chartered Market Technician (CMT), Levels I and II: technical analysis, market structure, behavioral finance, and risk management
- Google Data Analytics Certificate (2023)
- Bloomberg Market Concepts (2023)

PROJECTS

- Developed a local-first, parquet-based market data research framework for equity and options analysis to support systematic trading and derivatives research. Implemented volatility analytics and constructed implied volatility surfaces from options data, developing systematic options strategy prototypes focused on strike selection, term structure positioning, and relative value across maturities.
- Developed machine learning models in R during the 2023 NC Plant Sciences Initiative Hackathon to analyze environmental, genotypic, and phenotypic drivers of crop yield, applying imputation, hyperparameter tuning, and gradient boosting to minimize RMSE under time and computational constraints.
- Built a regression-based proof-of-concept model during the 2023 NC Education Datathon to estimate the number of enrichment museums and parks required for county school systems to meet target performance scores, incorporating socioeconomic and infrastructure variables with supporting visualizations.

WORK EXPERIENCE

BANK OF AMERICA, Charlotte, NC

Quantitative Analyst

GBAM Stress Testing, Model Development Team, July 2025 - Present

- Builds and validates benchmark and challenger models for Global Markets revenue forecasting, evaluating linear regression and time-series frameworks. Developed a Global Markets Total Revenue model using thousands of macroeconomic variables, including feature engineering, preprocessing, dimensionality reduction, and model diagnostics. Focused on robustness, interpretability, and stress sensitivity under adverse macroeconomic scenarios.

Anti-Money Laundering, Advanced Analytics Team, July 2024 - July 2025

- Designed a framework for threshold optimization, correcting logical errors and improving accuracy and population capture. Audited and refactored thousands of lines of Python and Teradata code, contributing to \$6.7 million in potential cost savings. Partnered with 30+ stakeholders to diagnose and fix code issues impacting downstream processes.

GLOBAL ENDOWMENT MANAGEMENT (GEM), Charlotte, NC

Summer Analyst, June 2023 - August 2023

- Summer Analyst at a \$11B+ AUM OCIO firm. Led analysis of equity distribution timing strategies by market capitalization, comparing VWAP, TWAP, and MOC execution using statistical analysis and data visualization. Evaluated financial statements across buyout, real estate, credit, and venture capital managers. Authored an 11-page research paper on a \$100M credit hedge strategy, leveraging option Greeks to enhance effective exposure without increasing capital deployed.

CELONIS, Raleigh, NC

Intern, May 2022 - August 2022

- Conducted ad hoc data analysis projects for various teams within the office. Spearheaded a data analytics project that saved Celonis over \$45 million in 2022. The outcome led to modifications in their business operations across the United States.