NARGES GOUDARZI

DATA SCINCTIST MANAGER, PRICING | MASTER FINANCIAL MODELING

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Qualification Summary

Accomplished and visionary Canadian Citizenship leader with extensive experience in managing teams and implementing risk management strategies. Possesses a unique blend of expertise in HSE and data science, having spent six years as an HSE Manager in the energy industry and one year as an Audit Manager for the Global Banking & Markets. With strong analytical skills, deep understanding of regulatory requirements, and the ability to assess and mitigate risk. Data Scientist Pricing Manager, honed to analyze complex data and develop innovative solutions.

Work History

Data Scientists Manager, Pricing   2022- Present

Scotiabank   Toronto, Canada

- Leading the quarterly performance tracking dashboard project, which set up the ability to monitor the result of efforts to improve the performance of net interest margin and deposits for the business regarding CCAU (Caribbean Central America and Uruguay).
- Working with product, finance, treasury, and analytics partners in CCAU to collect user stories.
- Analyzing large amount of data such as sales data, customer segmentation data, and market data to identify patterns that can inform pricing strategies.
- Involving in Dominican Republic Personal Loans pricing project: (data ingestion & validation, exploratory data analysis, pricing methodology, model training and validation, testing)

Audit Manager, Global Banking & Markets   2021 - 2022

- Assisted in the evaluation of internal controls for Fundamental Review of the Trading Book (FRTB) implementation within Global Banking & Markets.
- Analyzed and reviewed documentation and controls for market risk technology platform to ensure compliance with FRTB standards.
- Conducted audit testing to ensure regulatory compliance of the FRTB requirements.
- Reviewed project and business specifications for market risk systems to reach FRTB standards.
- Participated in User Acceptance Testing to validate market risk systems and ensure appropriate Quantitative Risk Analytics and Model Risk.

Health, Safety, Environment (HSE) Manager   Jun 2011 - Aug 2017

Arak Oil Refinery   Iran

- Developed an accurate methodology for assessing climate-related financial impacts on national energy market based on long-term investment goals. Developed a comprehensive report about all the model and results along with the next step recommendations for the department of Total Portfolio Management.
- Experience on a +2-billion-dollar megaproject (refinery Utility Infrastructure development).
- Honored with "Employee Recognition Program Award" for performance excellence.

Education

Master of Science: **Financial Modeling**   Dec 2021

University of Western Ontario   London, Canada

Thesis: [Impact pf Estimation on Mean-Variance Optimal Portfolio Allocation](#).

Master of Science: **Engineering**   Jun 2011

Petroleum University of Technology   Iran

Thesis: Probabilistic Modeling of Subsea Pipeline's failure.

Bachelor of Science: **Engineering**   Sep 2008

Petroleum University of Technology   Iran

Project

- **Reinforcement Learning Course**   **Winter 2021**

University of Western Ontario   London, Canada

Project1: [Deep Reinforcement Learning for Cryptocurrency Portfolio Management](#).

Project 2: Bandit Problem, and Deep Reinforcement Learning in Portfolio Management.

Project 3: [Application of Reinforcement Learning in Portfolio Management](#).

- **Intro to Data Science Course**   **Fall 2021**

University of Western Ontario   London, Canada

[Project 1](#) | [Project 2](#) | [Project 3](#) | [Project 4](#) | [Project 5](#)

- **Banking Analytics Course**   **Fall 2021**

University of Western Ontario   London, Canada

[Banking Regulation: Basel IV](#) | [Credit Risk Analysis](#) | [Deep Learning in Credit Scoring](#)

- **Advanced Data Analysis Course**   **Winter 2021**

University of Western Ontario   London, Canada

Project1: [Stock price prediction using machine learning algorithms.](#)

- **AI & society: Ethical & Legal Challenges Course**   **Winter 2021**

University of Western Ontario   London, Canada

Project1: [Ethical Challenges of Using AI in the Healthcare System](#).

Project 2: Ethical Concerns of Social Network Analysis for Credit Risk Modeling.

Publications

- M. Shabani, H. Shabani, N. Goudarzi, R. Taravati, "Probabilistic modeling of free spanning pipelines considering multiple failure modes," Engineering Failure Analysis Journal, Vol 106, Dec 2019, 104 -169.
- H. Shabani, N. Goudarzi, and M. Shabani, "Failure analysis of a natural gas pipeline," Engineering Failure Analysis Journal, Volume 84, February 2018, Pages 167 –18.