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# ERIC P. WILSON

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## EXPERIENCE

**Barclays Capital (acquired Lehman Brothers in Sep 2008), New York, NY** **Sept 2008 – Present**
*Assistant Vice President; Index, Portfolio and Risk Solutions*
- Lead quantitative developer of the Hybrid Performance Attribution® (HPA) model in POINT, a market-leading, multi-asset portfolio analytics platform featuring state-of-the-art equity and fixed income models used worldwide by more than 150 global institutions to analyze the structure, performance, and risk of client portfolios versus the Barclays Capital Indices.
- Designed and implemented Long-Term Attribution feature, combining parallelized data loading and model calculation with archived storage of previously run intermediate results. Maintained accuracy by detecting and recalculating stale archived data.
- Revamped reporting layer of HPA model to use generic nuggets, produced by transformations of raw output data XML, to build flexible tables and graphs for PDF and Excel reports. Developed self-validation process to verify nuggets were consistent and log discrepancies.
- Evaluated and corrected numerous code and formula bugs to improve model accuracy and robustness. Implemented a new implicit hedging methodology to improve consistency and streamline processing.
- Collaborated with business-side Marketing and Modeling teams to define requirements, clarify specifications, estimate costs, verify model changes, and prioritize projects. Field internal and client questions on HPA model results.
- Mentor summer analysts during internships. Interview lateral and campus recruiting candidates. Represent the firm at several information sessions and recruiting events. Provided feedback for college recruitment resume screening.
- Assisted in Lehman Brothers integration to Barclays Capital; built tools to load treasury data and configure daily yield curve creation.

**Lehman Brothers, New York, NY** **Jul 2006 – Sept 2008**
*Associate; POINT API & Core Services*
- Improved and maintained POINT's Portfolio service, which retrieves analytics for portfolio positions calculated from persisted transaction data. Designed and built an extensible framework to support diverse variations of position calculation. Decreased the baseline request time by an order of magnitude with strategic caching. Created position-only portfolio concept for clients importing daily positions instead of discrete transactions. Allowed users to substitute analytics for their positions according to a proxy security schedule.
- Managed multiple production and staging environments of POINT code deployed to several clusters of WebLogic application servers hosted on over 100 Linux servers. Trained other team members to perform infrastructure management tasks.
- Developed and implemented Request Token that tracked all requests through POINT system. Wrote log parser to search across the infrastructure to display the end-to-end path of a request, identifying performance bottlenecks and helping to debug failures.
- Oversaw application change management for POINT, coordinating releases and patches to minimize or eliminate user downtime and deployment risk. Coordinated build process among over sixty developers, supporting concurrent development on multiple versions of the POINT application. Promoted automated unit, regression and integration testing and continuous integration with scheduled builds.

**Morgan Stanley, New York, NY** **Jun 2005 – Aug 2005**
*Summer Analyst; Technology*
- Designed and implemented two-tier Enterprise Data Manager (EDM) allowing Fixed Income Distribution managers to categorize internal cost centers, segment trading clients, and manage product classification for reporting purposes.
- Collaborated with Fixed Income Distribution Managing Director to identify business user requirements and test EDM client.

**MetLife Investments, Morristown, NJ** **May 2004 – Aug 2004, Dec 2004 – Jan 2005**
*Intern; Information Systems*
- Developed complete infrastructure for Investments Data Hub project, a live production operational data store initially serving securities transactions to Investments systems. Expanded functionality to process loan transaction data.
- Co-authored project requirements document and test plan, generated test cases to fulfill requirements, wrote reconciliation scripts to validate data, and collected and analyzed performance test data during quality assurance phase.
- Investigated, developed, and documented an automated process to load schema-validated XML data files into the Data Hub.

## EDUCATION

**Cornell University, Ithaca, NY** **Aug 2002 – May 2006**
*Bachelor of Science Cum Laude, Computer Science; College of Engineering*
- Cumulative GPA: 3.54 (Dean's List). Major GPA: 3.61.
- *Computer Science Coursework*: Architecture of Large-Scale Information Systems, Database Systems, Analysis of Algorithms.
- *Business Coursework*: Investments, Finance, Financial and Managerial Accounting, Microeconomics, Macroeconomics.
- *Leadership*: President, Meinig Family Cornell National Scholars; Pledge Educator, Alpha Kappa Psi Professional Business Fraternity.

## SKILLS AND INTERESTS

**Programming:** Skilled in Java, J2EE, XML, XSLT, SQL, HTML, CSS. Knowledge of Perl, C, C++, C#, PHP.
**Software:** Proficient with Windows, Mac OS X, and Linux/UNIX; Apache Ant; Cruise Control; CVS; IntelliJ IDEA; JUnit; Microsoft Word, Excel, PowerPoint, Outlook; Oracle Coherence, WebLogic; Sybase; Subversion. Knowledge of Adobe Photoshop; Eclipse; Lotus Notes; Macromedia Dreamweaver; Microsoft SQL Server, Visual Studio.NET.
**Hobbies:** Sports car enthusiastic, motorcyclist, photography, poker, website design, listening to music.