

James D. Thomas

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Objective: A position in a quantitatively oriented trading group, researching the application of machine learning and text processing to financial trading strategies.

Experience: **BNP Paribas/CooperNeff** *Researcher*
New York **April 2003 –**
Developed and supervised the implementation of models of text processing with high-frequency trading. Developed short term alpha forecasting models that drive over \$500 million in trading per day.

Poolhouse Partners *Co-founder*
Encino, CA **June 2001 – August 2001**
Co-founder of a startup hedge fund that never got off the ground. Built a trading strategy research environment and infrastructure for data gathering and analysis from the ground up. Researched the integration of text processing with statistical arbitrage trading strategies.

Codexa Corporation *Head Natural Language Researcher*
Pasadena, CA **June 2000 – May 2001**
Led the research effort at Codexa Corporation directed at exploiting the intersection of natural language processing and finance. Researched and evaluated NLP technologies appropriate to the financial domain, including text classification, summarization, and document clustering. Developed domain-specific algorithms, prototyped code, set software requirements, and guided implementation of production Java code. Investigated market impact of events proxied by text data.

Education: **Carnegie Mellon University** *Ph.D. in Computer Science and Economics*
Pittsburgh, PA **September 1995 – January 2003**
Pursued self-defined, interdisciplinary PhD in computer science and economics, specializing in artificial intelligence and finance. Performed research in the application of machine learning and text analysis to financial data. Pioneered methods to integrate data from internet message boards and financial news with traditional machine learning approaches.

Santa Fe Institute *Graduate Workshop in Computational Economics*
Santa Fe, NM **June 1998**
Participated in small, intense workshops that brought together researchers from both computer science and economics to discuss and research such topics as computational modeling of economic systems and behavioral finance. Participated in the Santa Fe Institute Complex Systems Summer School, a four week program devoted to broad multidisciplinary issues in complex systems

Massachusetts Institute of Technology *M.Sc. in Brain and Cognitive Sciences*
Cambridge, MA **September 1993 – August 1995**
Researched computational models of human language, focusing on sentence processing.

University of Wisconsin-Madison *B.A. in Linguistics and Philosophy*
Madison, WI **September 1988 – May 1993**
Studied linguistics, philosophy, and computer science, focusing on research on language in cognitive science and artificial intelligence.

Programming Languages: C, C++, Perl, python, matlab, R/Splus

Communication Skills: Co-Host, public affairs talk show, WRCT 88.3 FM Pittsburgh, April 1999 – December 2001.

State of Massachusetts Certified Mediator since January 1995.

Staff Writer, www.phos4.com and www.fertnel.com, 1997 – 1998.

References Available on request.