[redacted]

OBJECTIVE a permanent position for which an advanced Quantitative Finance background is mandatory

EDUCATION

PURDUE UNIVERSITY, W. Lafayette, IN, USA
Ph.D. in Statistics with emphasis on Quantitative Finance, expected 12/2008
PhD Thesis: Performance Evaluation & Attribution of Equity Portfolio Managers
M. S. in Statistics with Computational Finance Specialization, 2006

MOSCOW AVIATION INSTITUTE, Moscow, Russia
M.S. in Applied Mathematics, 2000
Thesis: Equity portfolio optimization with credit risk constraints
Participated in project: Portfolio selection for Russian fixed income securities (GKO)

SELECTED COURSEWORK

✓ Portfolio Theory	✓ Equity Derivatives	✓ Extreme Value in Finance
✓ Interest Rate Models	✓ Risk Management	✓ Market Microstructure
✓ Monte-Carlo Simulation	✓ Asset Pricing	✓ Time Series in Econometrics

PROGRAMMING SKILLS

Main tools:

✓ C++	✓ Matlab

Have experience with:

✓ Java	✓ Excel VBA	✓ S-PLUS / R
✓ SAS	✓ Ox	✓ CRSP Database

Software samples can be downloaded from: [redacted]

EXPERIENCE

PURDUE DEPARTMENT OF STATISTICS, Lafayette, IN, 2003 – present
Statistical Consultant
- Provide professional consulting in Applied Statistics/ Design of experiment/ Quality control area
- Analyze initial problem statements to proceed with *model building, diagnostics and validation*
- Maintain feedback with clients, superiors and co-workers to ensure high quality of consulting
- Document the client-consultant interaction process for the record

Teaching Assistant
- Assist students with SPSS during labs
- Continuously interact with students, fellow TAs (peer mentoring) and course instructors to improve teaching efficiency

WOOD CREEK CAPITAL, New Haven, CT, Summer 2007
Niche and alternative strategies hedge fund
Quantitative Analyst
- Performed advanced time series model building
- Created financial and general purpose applications in Matlab and VBA

WALTER RAQUET CAPITAL, Stamford, CT, Summer 2006
Equity hedge fund
Quantitative Analyst
- Developed models for performance assessment and hedging of money managers
- Contributed to WR asset allocation strategy
- Trained staff to implement the developed methodology