Vlado Vukovic

Machine Learning Engineer; Financial Risk Specialist

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Education

Sapienza University — **Rome, Italy**
Master of Data Science; School of Engineering — *Class of 2018*
• 28/30 GPA equivalent 3.73/4.00; Thesis title: Discord Discovery in Temporal Graphs
• Statistics I & II, Data mining, Networking & Big Data, Bioinformatics, Cryptography, Earth Observation

American University in Dubai — **Dubai, UAE**
Bachelor in Business Administration; Finance Major — *Jan 2006 - Jun 2009*

Experience

Engie SA; Electrabel SA — **Brussels, Belgium**
Power Asset Optimizer; Global Energy Management — *Aug 2019 - Feb 2020*
• Day-Ahead optimization of ~5GW CWE (Germany & Netherlands) thermal and hydro assets (liaise w partners)
• Bidding on EPEX Spot day-ahead market and liaise with gas/water/emissions/coal traders for optimal inventory

Unicredit S.p.A. R&D — **Rome, Italy**
Thesis intern - Discord Discovery in Temporal Graphs — *Oct 2018 - Mar 2019*
• Research and development of algorithms for anomaly detection in temporal graphs
• Extended state of art time-series model to temporal graph of derivatives correlated implied volatility

Courant Institute of Math - New York University (NYU) — **New York City, United States**
Research Intern; CS - Data science — *Feb 2018 - Jul 2018*
• Researched & implemented web-socket feed-handlers and TAQ Limit Order Book engine (kdb+/q/k)
• Developed end-to-end ML derivatives valuation and trading algorithm in python/R

Addiko Bank AD Podgorica (Advent Capital & EBRD) — **Podgorica, Montenegro**
Head of Debt Collection Department; Operations — *Sep 2014 – Jun 2016*
• Led front-desk team responsible for collection, restructuring & repossession of >100MEUR portfolio.
• Following EUR/CHF unpegging in Jan '15 spearheaded implementation of mandated loan conversion law, led recalculation, client discussion and external requests for over 1000 clients.

Head of Monitoring team, Financial Analyst; Credit Risk Management — *Sep 2011 – Sep 2014*
• Watch Loan Committee Chair - portfolio in responsibility over 200MEUR;
• Implemented Early Warning process management (collection, analysis, modeling, evaluation) in R.
• Due diligence, financial, risk analysis and credit application preparation for Credit Committee.

Intern; Credit Risk Management — *Sep 2010 – Sep 2011*
• New financing financial and debt capacity analysis and internal credit rating calculation.

Skills

http://www.github.com/0x3W

Language:	Fluent in English, Russian, Serbo-Croatian. Basic skills in Italian.
CS:	Regression, Classification, Clustering incl. decision trees & neural nets in on/offline manner Time-series forecasting, Temporal Graphs analysis, NLP, ComputerVision/Image processing
Finance:	Credit Underwriting, Valuation (DCF/LBO/MBO), derivatives pricing & algorithmic trading
Energy:	Power Day-Ahead bidding, Thermal & Hydro plant optimization, Weather analysis
Tools:	Excel, R, Python, SQL, UNIX/Shell, kdb+/q, AWS, docker, git, Bloomberg Certified

keywords 4 robots: trading, power, energy, day-ahead, intraday, coal, gas, ccgt, thermal, hydro, weather, bidding, auction, lng, lpg, trading, finance, reporting, duediligence, valuation, debt analysis, forecasting, options, derivatives, ventures finances, futures, forwards, greeks, alpha, technical analysis, fundamental, inflation, Crypto currencies, exchanges, market microstructure, bitcoin, btc, ethereum, eth, coins, DAO, solidity, blockchain, Java, C++, Research, team, leader, motivated, skilled, willing, nice, beautiful, happy, love, amazing, best, excellent, ideal, competitive, advantage, positive, best, better, faster, stronger, strong, iron, Hadoop, java, c++, c, mongodb, Cassandra, twitter, facebook, Instagram, engineer, first class, nuclear, physics, research