VLADO VUKOVIC

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EDUCATION

Sapienza University **Rome, Italy**
Master of Data Science; School of Engineering *Class of 2018*

- Result: 28/30 GPA equivalent 3.73/4.00; Thesis title: Discord Discovery in Temporal Graphs
- Statistics I & II, Stochastic Processes, Data mining, Networking & Big Data, Bioinformatics, Cryptography

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

- Quantitative Finance and Derivatives, Accounting, International Finance, Macroeconomics, Statistics I, II

WORK EXPERIENCE

UniCredit R&D **Rome, Italy**
Master thesis development *Oct 2018 – Mar 2019*

- Research & dev of algos for anomaly detection in temporal graphs
- Developed correlated implied volatility financial networks

VIDA Research Lab – New York University **NYC, US**
Research Intern – Data science *Feb 2018 – Jul 2018*

- Researched derivative pricing and volatility forecasting methods
- Implemented market feed handlers and Limit Order Book reconstruction engine (kdb+/q)
- Developed machine learning algorithm for SPX options trading and volatility forecasting (python, R)

Addiko Bank AD Podgorica (Advent Capital & EBRD) **Podgorica, Montenegro**
Head of Debt Collection Department *Sept 2014 – June 2016*

- Led a front-desk team responsible for timely collection, restructuring and repossession of Retail and Corporate portfolio in delay amounting over 100MEUR.
- Daily C-level reporting and follow ups. Client relationship management. Implemented data-driven payment forecasting model which led to NPL prevention migration and collection efficiency gain of 30%.
- Following unpegging of EUR/CHF in Jan ‘15 spearheaded implementation of mandated law, led recalculation, client discussion and external requests for over 1000 clients.

Head of Monitoring, Financial Analyst *Sep 2011 – Sep 2014*

- Watch Loan Committee Chair - portfolio in responsibility over 200MEUR;
- Implemented Early Warning process management (collection, analysis, modelling, evaluation) in R.
- Due diligence, financial, risk analysis and credit application preparation for Credit Committee.

Intern Analyst *Sept 2010 – Sept 2011*

- New financing financial and debt capacity analysis and internal credit rating calculation and adjustment.

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

Language:	Fluent in English, Russian, Serbo-Croatian. Basic skills in Italian.
Modeling:	Regression, Classification, Clustering incl. decision drees & neural nets in off/online fashion
	Time-series forecasting, Temporal Graphs analysis, NLP, Computer Vision/Image processing
	Underwriting, Valuation (DCF/LBO/MBO), Derivatives valuation, pricing & algo trading
CS & IT:	Excel, R, Python, SQL, UNIX/Shell, kdb+/q, AWS, docker, git, basic skills with FPGA’s
Certifications:	Bloomberg Certification Program (US), Amateur Ham Radio Technician (US)
Interests:	Motorcycles, Skiing, FPV racing drones