Atanas Dinev

Email: adinev@mit.edu Phone: 617-528-8104 LinkedIn: atanasdinev99

EDUCATION

Massachusetts Institute of Technology

Cambridge, MA

Ph.D. in Operations Research, Advisor: Thodoris Lykouris

2022-Current

- Research Interests: Sequential Data-Driven Decision Making, Machine Learning, Applied Modelling, Applied Probability, Statistics
- Relevant courses: Linear Programming, Probability, Inference and Information, Machine Learning, Statistical Reinforcement Learning GPA: 5/5

Princeton University

Princeton, NJ

A.B. in Mathematics, GPA: 3.968/4

2018-2022

- Magna Cum Laude
- Relevant courses: Probability Theory, High-Dimensional Probability, Stochastic Calculus, Statistical Theory and Methods, Stochastic Control, Financial Econometrics, Machine Learning, Complex and Real Analysis, Combinatorics, Graph Theory, Algebra

Industry Experience

Citadel Securities LLC

New York, NY

Quantitaive Trading Intern

Summer 2021

 Learned about financial market asset classes. Used time series models to analyze relationships between international ETF returns. Developed a tool for measuring counterparty position accumulation in options.

Aquatic Capital Management

Chicago, IL

Research Intern

Summer 2020

 Collaborated with Aquatic as part of the RIPS (Research in Industrial Projects for Students) 2020 program at IPAM. Investigated a coordinate descent algorithm to optimize its performance on elastic net with applications to quantitative trading. Performed studies on methods for approximating the covariance matrix of the data and studied feature selection rules

RESEARCH EXPERIENCE

Massachusetts Institute of Technology

Cambridge, MA

Research Assistant, Advisor: Thodoris Lykouris

August 2022-

 Working on problems in sequential decision making and online learning with applications to pricing, online platforms, and online marketplaces.

Princeton University

Princeton, NJ

Undergraduate Researcher, Advisor: S. Matthew Weinberg

2020-2022

- Proved new bounds on manipulation gains in Incentive Compatible Tournament Design
- Designed a novel optimal online contention resolution scheme for k-uniform matroids and proved its optimality

Princeton University, Department of Computer Science

Princeton NJ

Undergraduate Researcher, Advisor: Ryan P. Adams

Summer 2019

 Designed and analyzed a Gibbs sampling algorithm to obtain uniform samples from the Birkhoff polytope and studied its convergence rate and mixing time.

Publications and Preprints

• Tight Bounds on 3-Team Manipulations in Randomized Death Match

Atanas Dinev, S. Matthew Weinberg

- Appeared and presented at Conference on Web and Internet Economics (WINE), 2022
- Simple and Optimal Online Contention Resolution Schemes for k-Uniform Matroids Atanas Dinev, S. Matthew Weinberg
 - In submission

Honors and Awards

• Phi Beta Kappa, Princeton University	May 2022
• Sigma Xi, Princeton University	May 2022
• Shapiro Prize For Academic Excellence, <i>Princeton University</i> , Top 2-3% of class	Sep 2020
• International Mathematical Olympiad 2016 - Bronze Medal, 2017 - Bronze Medal, 2018 - Bronze Medal	2016, 2017, 2018
• William Lowell Putnam Mathematical Competition - Top 200 out of 4000	2018,2019
• Balkan Mathematical Olympiad 2016 - Silver Medal, 2017 - Gold Medal, 2018 - Silver Medal	2016, 2017, 2018
• International Zhautikov Olympiad in Mathematics 2017 - Gold Medal, 2018 - Gold Medal	2017, 2018
	Apr 2018
• East Coast Regional Datathon, Citadel, Citadel Securities, and Correlation One - Top 8 out of 30	Feb 2018

TEACHING EXPERIENCE

• Princeton University, Teaching Assistant

Spring 2022

Economics and Computation (COS 445), Undergraduate, 200 students

• Princeton University, Peer Tutor

Fall 2021

Tutor peer students on Probability and Stochastic Systems (ORF 309) and Single Variable Analysis (MAT 215)

SKILLS

Advanced: Python, Numpy, Pandas, scikit-learn, statsmodels, IATEX, Power Point

Intermediate: Git, GitHub, Julia, JuMP, Gurobi, R, Java, Excel

Basic: Matlab, C++