

Find out what a typical day-in-the-life is like for Irina.

What is a typical day in your life at Bank of America?

8:30 – 9:00 AM: Arrive at desk, check emails if anything went bad during the evening (tests, calibrations, request for support).

9:00 – 10:00 AM: Speak with traders if they have any requests, or need any assistance.

10:00 – Noon: Respond to requests if any, otherwise work on my projects.

Noon – 12:30 PM: Lunch break

12:30 – 8:00 PM: Working on my projects and be there if any trader requires assistance. In my projects, the first step is usually reading mathematical as well as some financial articles. Then I start working on my model discussing it with my manager or my colleagues. After the model is done, I start implementing it using C++ and spreadsheet development. And then there's the testing phase where we test the results, and we discuss the results with the traders. The final phase is to get the model approved by the risk management team and deploy it to be used in live trading.

What is your current assignment and primary responsibilities?

I am an Equity exotics quantitative researcher. Basically, we create mathematical models for the financial markets, especially for pricing and risk management of derivatives and options. My role can be split in two types of activities: modeling and traders' support. We also get to work with the risk management team, that validates our models, and middle office that uses our model to calculate the PnL pay for our trading team.



Irina

Associate
Global Markets PhD Associate Programme
London

Education

University – Novosibirsk State University
Post-Graduate - Ecole Polytechnique &
Paris 6 University