Dubrovskiy Mikhail

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Education

National Research University Higher School of Economics Moscow, Russia
Diploma with honours. *Bachelor of Science in Economics, Minor in Neural Networks* *Sep. 2018 – June 2022*

FRM Level 1. Overall score - 76-100% percentile range, each section - 76-100% perc. range

University Experience

Academic Progress
Basic information

- GPA = 8.6, Top 9% of cumulative rating
- Thesis: Liquidity Premium Estimation in the Russian Government Bonds Market
- Econometrics Universiade-2021 finalist

Research Assistant Oct. 2020 – Present
HSE, School of Finance. Reference: Victoria Dobrynskaya

- **Publication**: Cryptocurrencies Meet Equities: Risk Factors and Asset Pricing Relationships, *International Finance Review 22, pp. 95-111, January 2023.*
- **Publication**: Cryptocurrency Momentum and Reversal, *Journal of Alternative Investments, forthcoming, 2023.*

Teaching Assistant Sep. 2019 – May 2023

HSE, Department of mathematics: Calculus; Differential equations
HSE, Department of Big Data: Data Analysis using Python

Working Experience

Raiffeisen bank, Senior Market Risks Analyst April 2023 – now
Financial Markets Risk Management Division *Moscow, Russia*

- Net-Interest-Income (NII) and Interest-Sensitive Income (ISI) analysis of the Bank's balance.
- Calculation of Credits' fair value using IFRS9 methodology for retail and non-retail segments: Python implementation.
- Hedge Accounting of the Banks's portfolio using IFRS9 methodology.

Raiffeisen bank, Trainee –> Junior Analyst –> Analyst May 2021 – March 2023
Integrated Risk Management Division, Validation team *Moscow, Russia*

- Initial and Periodic validation of IRB models and wide range of other advanced ML models
- Calculated Model Risk for the Bank's models. Took part in creation of model risk calculation methodology.
- Conducted alternative modelling of credit risk models so that to increase final quality and meet business requirements
- Provided data analytics of the Bank's retail portfolio. Created new algorithms for assessment of portfolio performance
- Developed validation and model risk management policies, quantitative metrics and statistical tests for models' monitoring and quality assessment
- Created dashboard system for monitoring of ML models and Python package for model testing and monitoring

Relevant Courses

University courses: Stochastic Processes, Risk Management, Time-Series Econometrics, Probability and Statistics, Calculus, Econometrics, Asset Pricing, Python
HSE Faculty of Computer Science: Machine Learning-1
Coursera: Frameworks of C++ development: white and yellow belts by MIPT and Yandex; Algorithmic Toolbox by University of California San Diego

Technical and Verbal Skills

Stack: Python, C++, SAS, Git, STATA, SQL, Matlab, Bloomberg
Libraries: Spark, catboost, scikit-learn, pandas, numpy, nltk, bokeh, Dash
Languages (Verbal): Russian (native), English (fluent), German (beginner)

Online Data Science competitions

Boosters: Alfabattle 2.0 (Transaction scoring problem), DataFusion VTB