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
- Work with cryptocurrency and market data:
  web-scraping; CAPM, Fama-French, Carhart models and other N-factor models using Python
- Testing of different trading strategies
- **Publication**: Cryptocurrencies Meet Equities: Risk Factors and Asset Pricing Relationships

Teaching Assistant   Sep. 2019 – now

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

WORKING EXPERIENCE

Raiffeisen bank, Analyst   May 2021 – now

Integrated Risk Management Division, Validation team   *Moscow, Russia*
- Initial and Periodic validation of IRB models and wide range of other advanced ML models
- 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. Took part in creation of model risk calculation methodology
- 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