

Izaac Mammadov

Address: 292 White Hart Lane,
London, N17 8JP
Mobile: +44 7825308878

Email: izaac@mammadov.co.uk
Website: izaac.mammadov.co.uk
GitHub: IzaacMammadov

EDUCATION

- **Corpus Christi College, University of Cambridge**

B.A. (Hons) Mathematical Tripos [Mathematics]

Cambridge, UK

October 2019–June 2022

- High 1st Class, scoring 84% and ranked 18th out of approximately 250 students.
- Courses examined include Applied Probability, Mathematics of Machine Learning, Principles of Statistics, Statistical Modelling and Stochastic Financial Models.
- Computational projects include implementing binomial tree models for pricing American Options and training generalised linear models (GLMs) to beat the tennis betting markets.
- Awarded two scholarships for academic excellence, including the Richard Metherringham prize by the Worshipful Company of Cutlers.

- **The Latymer School**

A Levels in Mathematics, Further Mathematics, Physics and Chemistry

London, UK

September 2012–June 2019

- A*, A*, A*, A* in A Levels and S, S, S in STEP Mathematics examinations.
 - Awarded Silver Medal in the British Mathematics Olympiad (awarded to the top 50 students in the country).
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WORK EXPERIENCE

- **The Quarry LP**

Quantitative Researcher

Remote

January 2024–Current

- **Strategy Creation:** Created and improved on quantitative strategies based on Bayesian machine-learning techniques, with a focus on trading equity volatility.
- **Strategy Backtesting:** Backtested medium-frequency quantitative strategies and created reports outlining their profit metrics and analysis on their hyperparameters.
- **Portfolio Optimisation:** Created interactive pages to display results surrounding optimal portfolio allocation and calculating mean-variance efficient portfolios, as well as sandboxes for visualising different portfolio weightings.
- **Derivatives Pricing:** Developed systems for pricing a variety of vanilla and exotic derivatives and calculating their respective greeks for the purposes of backtesting and execution.

- **Wintermute Trading**

Algorithmic Trader

London, UK

July 2022–December 2023

- **Market-Making:** Refined high-frequency market-making strategies which traded dozens of cryptocurrencies across multiple exchanges, as well as automated the setting of parameters for those strategies using A-B testing.
- **Exchange Integration:** Integrated centralised cryptocurrency exchanges' endpoints (Order Entry, Order Feed etc.) using WebSockets, REST and FIX protocols.
- **RFQ:** Received, priced, and settled Voice OTC and TWAP requests over chat. Configured risk-limits and parameters for RFQ API trading.
- **Analytics:** Developed safety and P&L analysis tools and integrated them into existing GUIs. Utilised the tools to adjust the inputs of various market making strategies.

- **Flow Traders**

Trading Intern

Amsterdam, The Netherlands

June 2021–August 2021

INTERESTS, SKILLS AND OTHER ROLES

- **Computer Skills:** Proficient in Python, including common libraries such as aiohttp, matplotlib, numpy, pandas, scikit-learn and scipy. Familiar with Java, C++, MATLAB, R and Hoon. Experienced in managing SQL and MongoDB databases.
- **Projects:** Currently run my own self-hosted website, build with static site generator Hugo and served by NGINX, as well as my own email server and mailbox using Dovecot and Postfix. I also run my own self-hosted Urbit star.
- **Foreign Languages:** Raised in a bilingual household speaking English and Russian as well as Azerbaijani.
- **Interests:** Promoting Free and Open-Source software use and helping people maintain their privacy. Cryptography and Crypto CTF (Capture The Flag) competitions.