ALIAKSANDR PANKO RESUME

PERSONAL INFORMATION

Eligible to work in Switzerland

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LinkedIn GitHub

Quantitative Analyst with strong background in Computer Science, Mathematics and Finance.

Programming Skills: I guarantee clean, reliable and perfectly documented code with version control.

- R (incl. R Shiny)
- Python (for data science)
- ABAP (full stack)
- Java (1.5-year course)
- Markdown
- Power BI
- SQL
- C# (full stack)
- VBA
- C++ (courses)
- Latex
- Git

Analytical Skills: I guarantee accurate, consistent, research based and clearly explained result of my analysis.

- Factor Analysis
- Time Series Analysis
- Financial Modeling
- Technical Analysis
- Statistical Analysis
- Assets Pricing
- Equities
- Derivatives
- Backtesting
- Machine Learning
- Fundamental Analysis
- ESG Investing
- Investment Strategies
- Portfolio Optimization
- Fixed Income
- Bloomberg Terminal

Rewards and Certificates: constant self-education is my lifestyle.

- CFA Level 1 Candidate
- Bloomberg Market Concepts (Core, Terminal, PM)
- The first degree diploma in mathematical "Kangaroo" tournament in Belarus
- The second degree diploma in physics "Zubrenok" tournament in Belarus

Languages:

- Russian (Native)
- English (Full Professional Proficiency: IELTS 7.0)
- German (Upper-Intermediate, in progress)

Hobbies:

- Hiking
- Football
- Volleyball
- Personal Development
- Motorcycling
- Traveling

EDUCATION

- **Sep. 2017 – Sep. 2019** Vienna University of Economics and Business (Master of Science in Quantitative Finance)
  GPA: 1.68/5 (excellent)
- **Feb. 2017 – Sep. 2019** World Quant University (Master of Science in Financial Engineering) **GPA: 91/100 *(excellent)***
- **Sep. 2009 – Jul. 2015** Belarusian State University, Faculty of Applied Mathematics and Computer Science, Department of Methods of Optimal Control (Specialist, five-year program) **GPA: 7/10 (*proficient*)**

WORK EXPERIENCE

- **Nov. 2019 - Now** Portfolio Management Internship in Suva (Portfolio optimization based on event studies, risk contribution research and modeling in R; full-stack development of the team IT infrastructure in C#, SQL and R using Bloomberg terminal API)
- **Oct. 2018 – Oct. 2019** Industry laboratory and Quantitative Analyst Internship in Spängler IQAM Invest GmbH (Portfolio optimization and trading strategies development based on quantitative research in area of sustainable and factor investing using R language)
- **Jan. 2018 – Jul. 2019** Quantitative Analyst Internship (part-time: 20h/w) in Raiffeisen Bank International (Interest rate risk models validation and backtesting, reporting automation in R , Python, VBA, SQL and Power BI)
- **Aug. 2014 – Aug. 2017** SAP OOP ABAP Developer in LeverX International (SAP Partner) (Completed projects for Nike, Adidas, CMA CGM Group, Alutech as a part of international team with top quality standards using Agile, Scrum, Kanban)
- **Aug 2013 – Aug 2014** SAP CRM Junior Consultant in AtlantConsult (ERP and CRM solutions implementation project for MTBank in ABAP language)