

# Alexander Frantsev

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## Qualifications

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### Education

- **European University at Saint Petersburg, Department of Economics & Finance, Finance stream, Russia** 2015-2017
  - Master's degree in Economics
  - Thesis: Performance Indicators of Investment Projects and Property Characterization
- **St. Petersburg State University, department of Mathematics and Mechanics, Department of Applied Mathematics, Applied Cybernetics stream, Russia** 2008-2014
  - Specialist's degree in Mathematics and Computer science
  - Thesis: Distributed servers architecture in Ubiquitous Mobile
- **Polytechnic gymnasium, Russia** 1998-2008
  - Class specialized in math

### Training

- **Working practice at Market Risk Analysis Department of The Bank Saint Petersburg** 2016
  - One of 20 largest banks in Russia, MCX:BSPB
  - Responsibilities: Value at Risk calculation with Monte Carlo simulation method by using R
- **Education in business school supervised by Department of Economics Saint Petersburg State University, Russia** 2011-2012
  - Learning basic economics theory
  - Volume 240 hours
  - Thesis: Foreign Exchange Market: Risks, structure and tools
- **Research and development activities during practical course supervised by Exigen Services, Russia** 2010-2011
  - One of the top IT Services Firm in Russia

## Work Experience

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- **New Mobile Technologies LLC, .NET developer** 2014-2015
  - Responsibilities: Server side services development, assistance in development ASP.NET MVC project
  - Results: Created service for corporate parking system, Integrated SQL Server in existed services using Entity Framework
- **New Mobile Technologies LLC, Java developer** 2013-2014
  - Responsibilities: Development of universal J2ME client with different opportunities for client-server communication through created protocol
  - Results: Light-weight J2ME client with map, positioning and ssl support over 3G internet connection
  - Start-up grows in the IT Services field
- **Students research and development start-up (SPSU based enterprise)** 2010-2013

### Additional projects

- **Research project** 2017
  - Responsibilities: Web scraping relative sites using Python
- **Econometric project** 2017
  - Responsibilities: Apply Machine Learning technics for prediction stock market price movements according to daily news
- **Statistical project** 2016
  - Responsibilities: Examine term structure of government bond yields using R

## Awards

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- Grant supervised by U.S. Civilian Research & Development Foundation 2013
- Participant and winner of different competitions in math, physics (city, state levels) 2001-2008

## Computer Skills

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- Main Programming: Python, Java, R
- Software: IntelliJ IDEA, Subversion, Git, Readmine, Maven, Jupyter Notebook, others
- Database working experience with SQLite, SQL Server
- Experience in developing multi-threading client application
- Knowledge of base algorithms, patterns and software development methodologies

## Extracurricular Activities

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|--|------------|
| • Member of the top 15 teams at SSE Riga Finance Challenge                           | 2017       |
| • Participation in school on Risk Management, Insurance and Finance                  | 2016, 2017 |
| • Business case competition: Challenge SPb Cup                                       | 2012, 2015 |
| • Henkel innovation challenge business-game within the international competition HIC | 2012       |

## Languages

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- **Russian:** Native speaker
- **English:** Functional (Upper Intermediate)
- **French:** Beginner

## Personal

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- (Key) Interests:
  - Finance, Statistics, Math, Computer Science
  - Risk Management, Stochastic Processes Theory
  - Machine Learning and Data Science
- Hobbies:
  - Solving little logical problems with pleasure
  - Self-development by means of Massive Online Open Courses systems
  - Swimming, Soccer