

# 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, Faculty 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 Ubiq Mobile
- **Polytechnic gymnasium, Russia** 1998-2008
  - Class specialized in math
  - *Awards:* Participant and winner of different competitions in math, physics (city, state levels)

### Internship

- **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
- **Participation in school on Risk Management, Insurance and Finance** 2016,2017
  - School included in qualification system guild of actuaries
- **Education in business school supervised by Department of Economics Saint Petersburg State University, Russia** 2011-2012
  - Learning basic economics theory (Macroeconomics, Finance Management, Marketing, Accounting and others)
  - *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
  - Research and development activities (HTTP, CSS, XML, Servlets, JSP, EJB and others)

### Work Experience

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- **Research projects supervised by European University at Saint Petersburg** 2016-2017
  - *Responsibilities:* Web scraping relative sites using Python; Apply Machine Learning technics for prediction stock market price movements according to daily news (Logit, Decision Tree, Random Forest, NB classifier, AdaBoost); Examine term structure of government bond yields using R (Nelson-Siegel model, OLS)
- **Ubiq Mobile, .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
- **Ubiq Mobile, 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
- **Students research and development start-up (SPSU based enterprise)** 2010-2013
  - *Results:* expanded to Ubiq Mobile company, specialized at business mobile development
  - *Awards:* Grant for product development supervised by U.S. Civilian Research & Development Foundation

## Skills

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- Base knowledge Linux administration, advanced user Windows, MS Office
- Main Programming: Python, Java, R, also HTML, CSS, XML, JS, SQL and others
- Team work software: Subversion, Git, Readmine, Jupyter Notebook, others
- Knowledge of base algorithms, patterns and software development methodologies
- Database working experience with SQLite, SQL Server
- Experience in developing multi-threading client application

## Extracurricular Activities

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| • Member of the top 15 teams at SSE Riga Finance Challenge                           | 2017       |
| ◦ An international finance competition for university students                       |            |
| • 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
  - Swimming, Soccer, Self-development