

ALEXEI CONDURACHI

MSc in Mathematics, with a focus on Financial Models

▼ København, Danmark

in alexei-condurachi

alexeicondurachi.github.io

SKILLS

Python M

Matlab C++

R Java

LATEX Office

Data Visualization

Data Analysis

Pattern Recognition

STRENGTHS

Analytical Mindset

Versatile Independent

Curious Team Player

Outgoing | Responsible

LANGUAGES

English: Proficient / C1 Italian: Native Romanian: Native

PASSIONS

Sports | P

Photography

Video Editing | Chess

Filming | A

Automotive

Design

Engineering

Quantum information

ABOUT ME

I have always had a passion for Computer Science and related fields, but due to my interest in Finance and my insatiable drive for problem solving I have decided to undertake a BSc and MSc in Mathematics. This helped me develop a versatile *forma mentis*: I am capable of destructuring problems and assignments in several sub problems that then I can relate to abstract structures in order to solve them. Financial modelling and quantitative analysis are my primary areas of interest.

EDUCATION

MSc in Mathematics | Københavns Universitet

= 09/2020 - 06/2022

København, Danmark

- Thesis: Analysis of Liquidity Provision within Uniswap V2.
 I built a digital twin of Uniswap V2 and used it to do various experiments to see how different factors affect Liquidity Provider gains. To best replicate real-life patterns and price changes, simulations are based on genuine data acquired directly from Uniswap.
- Coursework: Data-Driven Financial Models, Finance 2: Dynamic Portfolio, Advanced Probability Theory 1&2, Applied Probability, Topics in Non-Life Insurance

BSc in Mathematics | Università di PARMA

= 09/2017 - 09/2020

Parma, Italia

- Thesis: Numerical Solutions of Second Kind Fredholm Integral Equations with Kulkarni's Method.
- Coursework: Financial Mathematics, Linear and Statistical Optimization, Numerical Analysis, Models of Physical Mathematics, Fundamentals of Programming A&B.

EXPERIENCE

Tutor

= 09/2018 - 06/2020

Parma, Italia

• Tutored and supported a pupil with specific developmental disorders of scholastic skills with study management and study organization. Workload: 6 hours per week.

PROJECTS

Financial Modeling | 🏶

Analysis of optimal portfolio choice based on historical data retrieved from Yahoo! Finance's database and implementation of strategies to react to prices' fluctuations.

Swine Influenza | 🌐

I have been first introduced to mathematical modeling by studying population growth's models. I have learnt how to make us of my knowledge in mathematical analysis and how to apply theoretical results to real life's scenarios.