

ALEXEI CONDURACHI

MSc in Mathematics, with a focus on Financial Models

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- ▼ København, Danmark

- in alexei-condurachi
- alexeicondurachi.github.io

SKILLS

Python)

Matlab

ab 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

Photography

Video Editing | Chess

Filming

Automotive

Design

Engineering

Quantum information

ABOUT ME

I have always had a passion for Computer Science and alike, 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.

Overall my areas of interest are financial modeling and quantitative analysis.

EDUCATION

MSc in Mathematics | Københavns Universitet

= 09/2020 - Now

- København, Danmark
- 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

1 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

1 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

Master's Thesis: Analysis of AMMs |

I am currently working on my Thesis, the final step to complete my academic journey at University of Copenhagen. The project focuses on analysing Automated Market Makers in the Decentralized Finance environment. In order to accomplish the analysis I have worked on modelling the exchange and the various agents, implementing optimal strategies to achieve optimal portfolios.

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.