

Igor Zabukovec
88 College Road West, Princeton, NJ
iz@princeton.edu

Education

- | | |
|-------------------------|---|
| 2012–2014
(expected) | Princeton University <ul style="list-style-type: none">– Master in Finance : Financial Econometrics, Asset Pricing, Modern Regression and Applied Time Series, Behavioral Finance, Corporate Finance and Financial Accounting, Financial Investments |
| 2010–2012 | ENSAE Paristech , <i>Ecole Nationale de la Statistique de l'Administration Economique</i> : <ul style="list-style-type: none">– MSc in Statistics and Mathematics : Statistics, Econometrics, Macroeconomics, Microeconomics, Time Series, Simulation and Monte Carlo, Programming– Ranked in the top 1% of the 2010-2011 class |
| 2008–2010 | Lycee Henri IV : Intensive course in mathematics and economics preparing for the highly competitive entrance examinations to the French Grandes Ecoles |

Academic Research and Projects

Retail investors trading behavior on NYSE Euronext, Master Research Paper :

- Used high frequency data to analyze the trading behavior of retail investor groups through SAS and time series model; tested the impact of external factors and assessed the presence of seasonality
- Paved the way to further tariff customization thanks to which NYSE will make 150k€/year extra

Simulation and Monte Carlo Project, *A framework for adaptive Monte-Carlo procedures* (Lelong, Lapeyre)

- Implemented the adaptative and non adaptative monte-Carlo methods
- For Basket Options and Barrier Basket Options, applied these algorithms to the compare the execution time and the variance of the estimators

Online Poker Game, Python project (2010) : the aim was to create an online poker game and optimize the program. It enhanced my computer skills and autonomy in learning : found documentation on network programming and graphics by myself. I learned to be very rigorous so that my partner could easily understand my code.

Related Professional Experience

- | | |
|-----------|--|
| 2011 | Lazard Frères Gestion : Paris - (1st July - 31st August), <ul style="list-style-type: none">– Research and financial analysis for the equity team– Optimization of computing processes using VBA and Bloomberg : up to 80% productivity gains, macros still used |
| 2010–2012 | Executive at EJE : A student association offering specialized consultancy services to clients in statistics, data-analysis and econometrics |
| 2009 | Stone and Youngberg : Shadowing, San Francisco |
| 2009 | Asset Management Company : Shadowing, Palo Alto |

Languages

Native French ; English ; German (fluent)

Computer skills

C++, VB, Python ; SAS, Stata, R, Matlab, Scilab ; Ms Office, L^AT_EX ; Bloomberg Basics

Extracurricular Activities

Volunteering in Nepal, (June-July 2012) : Brought more than 800€ of books ; taught English to 50 students

Volunteering at Tremplin, (2010-2012) Supervised four tutors working with underprivileged students ; taught mathematics and organized cultural events for underprivileged student

Evening classes at Ecole du Louvre, (2011-2012) : general art history from the hunter-gatherers to contemporary art ; to round out my academic work

Columnist at SAS' Discute, Newspaper of ENSAE, (2010-2012)