Vadim Komarovsky

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Personal Info

AI-enthusiast, experienced at classical machine learning tasks and passionate about quantitative finance. Looking for quantitative researcher positions for algo-trading, automated market making and liquidity providing.

Looking for relocate possibilities, visa sponsorship needed.

Experience

Alfa-Bank CJSC — Minsk, Belarus

- ***Data Scientist***, *ALM Department* — *June 2022 - (Present)*

  Machine Learning | Boostings | Finance | SQL

  - Developed a current accounts' balances forecasting model which led to **23%** better funds utilization rate.
  - Developed modelling tool for forecasting amount of deposits based on interest rate.
  - Developed a model for forecasting customers' funds outflow for taxes.

MEG Analytics — London, UK (remote)

- ***Quantitative Developer***, *Front Arena* — *June 2022 - June 2023*

  Python | Asynchronous programming | Front Arena

  - Developed multiple python scripts for Front Arena software.
  - Managed to increase proprietary software processing speed **10X** and implemented parallel requests processing.

BDC Consulting — Minsk, Belarus

- ***Quantitative Researcher***, *Internship* — *January 2021 - April 2022*

  Backtesting | Python | Data Science | SQL

  - Worked in research department, building analytical reports of investment ideas for senior staff (DeFi, CeFi, Sentiment Analysis)

Education

- **Belarus State University of Informatics & Radioelectronics** — Minsk, Belarus

  Bachelor Degree in Computer Science & Economics — *Sept. 2018 - Aug. 2022*
  - **Department**: Department of Economics
  - **Thesis**: Copula based statistical arbitrage in cryptocurrency markets
- **Center Of Mathematical Finances** — Online

  Quantitative finances — *Sept. 2021 - Aug. 2022*
  - **First Year**: Developing option pricing algorithm, developing HFT-strategy

Programming Skills

- **Languages**: Python, C++ (Basic).
- **Technologies**: Git, Linux.
- **Knowledge**: Algorithms, Data Structures, Machine Learning, CI/CD, Backtesting.