Samvel P. Gevorkyan

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EDUCATION

Columbia University, Graduate School of Arts and Sciences Expected December 2017

M.A. Mathematics of Finance

Coursework: Mathematical Finance, Stochastic Processes, Time-Series Modeling, Hedge Fund Strategies and Risk, Capital Markets and Investments, Numerical Methods in Finance, Stochastic Methods in Finance, Equity Derivatives

Teaching Assistant to Dr. Smirnov for graduate course in financial math

University of California, Los Angeles June 2016

B.S. Mathematics/Economics, Specialization in Computing

Coursework: Econometrics, Corporate Finance, Accounting, Statistics, Money & Banking

London School of Economics and Political Science Summer 2015

Analysis and Management of Financial Risk

VaR, Expected Shortfall, Volatility models, Back-testing, Stress-Testing

PROFESSIONAL EXPERIENCE

KPMG Moscow, Russia

Audit Intern August 2014 – September 2014

- Reviewed and audited financial statements of two of the top 10 banks in Russia, Mosobl Bank and BCS Corporation
- Received the highest "Bravo" grade on a team of 5 colleagues for exceptional performances in both projects

HSBC Bank Yerevan, Armenia

Risk Management Intern July 2013 – August 2013

- Developed and stress tested models to implement VaR and Expected Shortfall on a pool of loans
- Directed reports to CRO on the results of credit, market, and liquidity risk analysis supported with recommendations
- Received an "Outstanding" performance review by the Deputy CEO/Chief Risk Officer Mr. Vardan Grkikyan

Alta Bank Moscow, Russia

Macroeconomic Research Assistant June 2012 – August 2012

- Provided daily analytical reports on the effects of global macroeconomic events on the firm's business
- Conducted research on FX markets and foreign monetary policy to reveal carry trade opportunities with high alphas
- Analyzed the Russian and international regulations to assist in credit decision making

PROJECTS

Hedge Funds Strategies and Risk, Columbia University

- *Designed and implemented Narrow Range (NR4) FX trading strategy that operates on signals from technical analysis. Backtested by incorporating 10 years of daily data on 5 currencies to catch signals, enter into hedging positions, and build an optimal portfolio*

Summer Program, London School of Economics

- *Considered a portfolio of bonds with different ratings, studied their transition matrices and recovery rates by seniority class, derived forward prices and estimated the Value at Risk at various confidence intervals*

Investment Society, UCLA

- *Designed trading strategies for monthly competitions in the organization; observed irregularities and extreme events in the market; back-tested and implemented the strategies in Excel and C++*

TECHNICAL SKILLS & LANGUAGES

Programming/Software - *C++, Java, MATLAB, JavaScript, PHP, Excel/VBA*, *R, Bloomberg Certificate*

Languages - *Fluent/Native: English, Russian, Armenian; Limited: Spanish, Italian*

Interests - *Mountain skiing, Poker, Tennis*