

DANIEL C. BABBEV

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Geneva, Switzerland



EXPERIENCE

Risk Strategist

Brevan Howard (Digital)

05/2022 - 05/2023 Geneva, Switzerland

<https://www.brevanhoward.com/>

Founded in 2002, Brevan Howard is a leading global alternative investment management platform, specialising in global macro and digital assets. They manage US\$ 26 billion in total. They raised \$1 billion for their crypto fund in late 2021, making it one of the largest.

- Built a system for margin stress and replication across crypto exchanges
- Replicated the portfolio margining calculations of Binance, Deribit and FTX
- By stressing the market spot and vol up and down, and calculating the portfolio margin requirements at every scenario, I calculated the optimal margin for a portfolio of leveraged positions
- Built the daily risk reporting system that measured PNL, returns, VaR of every PM and the fund as a whole
- I used Python to build the projects mentioned above

Crypto Developer

Bitcon Suisse

05/2020 - 04/2022 Zug, Switzerland

<https://www.bitcoinsuisse.com/>

Founded in 2013, Bitcoin Suisse is the Swiss crypto-finance and technology pioneer and market leader. Bitcoin Suisse has helped to shape the crypto and blockchain ecosystem in Switzerland.

- Built full enterprise-grade Bitcoin Lightning Network solution for the Payment Gateway product
- Optimized, maintained and restructured the backend crypto systems which handle deposits and withdrawals
- Added ADA, DOT, KSM and ATOM to the crypto deposit system
- Created a full UI for the crypto deposit system
- Worked on transaction serialization for the Swiss Crypto Vault project

Founder

Fair Poker

11/2018 - 12/2021 Shanghai/Hong Kong/Sofia

<https://fair.poker/>

World's first provably fair poker game played exclusively with bitcoin.

- Raised \$125k from top crypto Angel investors, including the founder of China's first bitcoin exchange - Bobby Lee
- Solved a hard cryptographic problem
- Designed and built a full poker system, including bitcoin deposits/withdrawals, accounts, affiliate program and the poker game itself

LANGUAGES

English

Proficient



Bulgarian

Native



French

Intermediate



German

Intermediate



STRENGTHS



Crypto

It is the intersection of my two greatest interests - Computer Science and Economics. I am an early bitcoin adopter and enthusiast. I first read the Bitcoin whitepaper and became obsessed with its potential in 2015. Since then, I have been following the industry daily, as an investor, and have been working in it full-time through my whole career.



Machine Learning

I have taken courses in ML by DeepLearning.AI and Andrej Karpathy, covering the mathematics and the programming of neural nets. I have experience with libraries such as TensorFlow and PyTorch. Furthermore, I used my data science skills at Brevan Howard, where I had to analyse datasets to take risk decisions.



Programming

I have been writing code since I was twelve years old. Furthermore, I have completed numerous online classes and finished books on topics such as: Java, Python, Android Development, PHP, Databases, Git, Ethical Hacking and more. I have built more than ten websites, managed production Linux servers, including servers with bitcoin on them, and built a full bitcoin poker site from scratch.

EXPERIENCE

Smart Contracts Hacker

Kleros

07/2018 - 09/2018 Lisbon, Portugal

<https://kleros.io/>

A decentralized court and dispute resolution system built with smart contracts on top of Ethereum.

- Audited and pen tested the solidity smart contracts of Kleros
- Implemented game theoretical attacks against the Kleros court

EDUCATION

B.S. Computer Science (Dropped)

Southern University Of Science And Technology

09/2017 - 12/2018 Shenzhen, China

CERTIFICATION

Cryptography I

Coursera, Jul 2018

DeepLearning.AI TensorFlow Developer

Coursera, Dec 2022

Linear Algebra for Machine Learning and Data Science

Coursera, February 2023

Calculus for Machine Learning and Data Science

Coursera, March 2023

SKILLS

Go Python Solidity .NET/C# NodeJS

TypeScript SQL NoSQL Docker

Cryptography Cyber Security Machine Learning

Data Science Crypto Development

INSPIRED BY

</> Great Technology

Free Markets

Bitcoin Sound Money

Cryptography

FIND ME ONLINE



Website

<https://www.babbev.com/>



GitHub

[dannybabbev](#)



Stack Overflow

[babbevdan](#)



LinkedIn

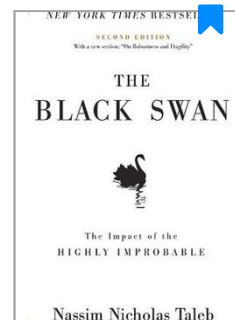
[danielbabbev](#)



GitLab

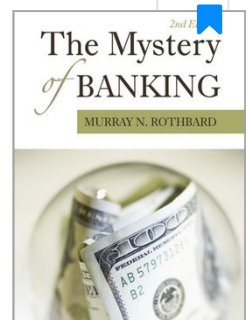
[pokerdan](#)

BOOKS



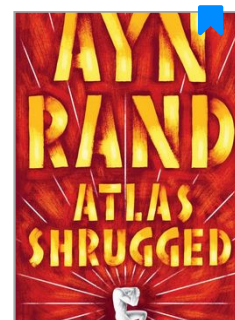
The Black Swan

[Nassim Taleb](#)



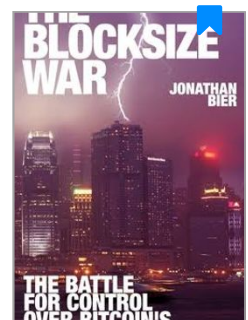
The Mystery Of Banking

[Murray Rothbard](#)



Atlas Shrugged

[Ayn Rand](#)



The Blocksize War

[Jonathan Bier](#)