Diana TUMASHKINA

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diana-tumashkina

KNOWLEDGES AND SKILLS:

- **VBA** in MS Word/Excel
- **Python** (**Anaconda**, Spyder, JupyterLab) – pandas, numpy, sklearn, tkinter
- **Matlab**, **Simulink**, R **(RStudio)**, Mathcad, Statistica, Scilab
- **SQL** in ORACLE, SQLite, MS Access
- **C++**/**C#** (Environnement Visual Studio)
- LaTeX
- Bloomberg terminal
- Français (A2-B1), English (B2-C1), Russian (native)

EDUCATION:

Master
2018-2020
Ecole internationale des sciences du traitement de l'information (EISTI). France, Cergy.
Quantitative Finance and Risk Management. Average grade 18/20.
Option Pricing Models. Calibration. Monte-Carlo. Markov Chains. PDE. Finite Difference Methods. Stochastic Processes. Advanced Numerical Methods

Master
2017-2019
National Research Tomsk State University, Russia, Tomsk.
Institute of Applied Mathematics and Computer Science, Applied Mathematics and Computer Science. Average grade 5/5.
Probability Theory. Queueing Theory. Mathematical Modeling.

Bachelor (BAC+4)
2013-2017
National Research Tomsk State University, Russia, Tomsk.
Faculty of Applied Mathematics and Cybernetics, Mathematical Methods in Economics. Average grade 4.9/5.
Mathematical Statistics. Econometrics. Markov processes. Object Oriented Programming. Game Theory. Stochastic Integration.

ADDITIONAL EDUCATION AND WORK EXPERIENCE:

Course
2019
Data Analyst in Python
Dataquest.io

Full course
2012-2013
Pavlodar State Pedagogical Institute, Kazakhstan, Pavlodar.
Awarded qualification "Practical psychologist".

Teacher
2017-2018
College of Commerce and Services, Russia, Tomsk.
Computer Science, Information Technology, Project Management teacher.

ACHIEVEMENTS: M**athematical research** in areas of applied probabilistic analysis and queueing theory; result: **12 papers** (2 is indexed in **Scopus**, 1 – **Web of Science**).

PROJECTS:

- Investigation of semi-synchronous point process of the second order (2015-2019).
  Mathematical research. New formulas were derived for the estimation of the process states and parameters by observing the **dataset** of events.
- Markov chains in finance (2019).
  Implemented in Matlab. **Monte-Carlo Markov Chain**, Dynamic Programming.