

# Evgenii Maiorov

Quantitative Risk & Research | Exposure Monitoring, Stress Testing & Data QA | Python / SQL / Excel  
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## Professional Summary

Finance PhD (HEC Lausanne / Swiss Finance Institute) with strong quantitative training and experience delivering analysis under tight deadlines in regulated, market-facing environments. I build **decision-ready risk analytics**—exposure monitoring, scenario/sensitivity analysis, stress testing logic, and data quality controls—using **Excel/Python/SQL**. Clear communicator who turns ambiguous questions into **structured outputs**: dashboards/exhibits, concise write-ups, and transparent assumptions for governance and senior review.

## Technical Skills

**Risk Analytics:** exposure monitoring & reporting; scenario & sensitivity analysis; stress testing logic; KPI/driver decomposition; anomaly detection; data QA/QC and reconciliation

**Risk Governance & Controls:** documentation and audit trails; control design/testing support; process mapping; validation checks; reproducible reporting and handoffs

**Quant Methods:** time-series and panel modeling; forecasting with out-of-sample evaluation; volatility/dispersion measures; basic ML workflows for classification/regression

**Tools/Stack:** Excel, PowerPoint, Python (pandas/NumPy/statsmodels/sklearn), SQL, R (tidyverse), Git, Snowflake, Power BI

## Risk & Analytics Highlights

- Build **driver-based monitoring** (dashboards and recurring packs) to track exposures, identify anomalies, and surface key risk drivers with clear interpretation.
- Translate business questions into **scenario/sensitivity frameworks** with explicit assumptions, limitations, and decision implications.
- Enforce **data quality and auditability**: validation rules, reconciliations, and version control for reliable handoffs and governance-ready documentation.

## Professional Experience

### Quantitative Research Specialist (Trading Behaviour)

2019 – 2020

Central Bank, Quantitative Modelling Unit

Moscow, Russia

- Analyzed large multi-asset transaction datasets to produce **decision-ready diagnostics** on market behaviour, risk drivers, and potential regime shifts.
- Built reproducible **Python/SQL** pipelines with validation rules and QC checks to improve reliability and turnaround for recurring monitoring and senior reporting.
- Delivered concise narratives and exhibits (drivers, scenarios, limitations) supporting decisions under uncertainty and tight timelines.

### Research Fellow (Macro-Finance)

2017 – 2019

Financial Research Institute

Moscow, Russia

- Developed forecasting and scenario analyses with out-of-sample evaluation; communicated assumptions, risks, and implications in decision-oriented briefs.
- Automated recurring deliverables and documentation to strengthen reproducibility, quality control, and knowledge transfer across teams.

## Education

### PhD in Finance

2020 – 2025

HEC Lausanne, Swiss Finance Institute

Lausanne, Switzerland

Focus: empirical corporate finance, risk measurement, and text-based signals with applied econometrics

### MSc in Financial Economics

2015 – 2017

International College of Economics & Finance (ICEF), HSE University

Moscow, Russia

GPA: 8.8/10 | Thesis grade: 10/10

### BSc in Economics

2011 – 2015

Higher School of Economics

Saint Petersburg, Russia

Top 5% of cohort

## Selected Projects

- Risk reporting & scenario packs (Excel/Python):** driver-based monitoring outputs and sensitivity tables; documented assumptions and inputs for reuse and review.
- Data QA/QC toolkits (Python/SQL):** repeatable diagnostics (trend checks, outlier flags, reconciliation rules) to improve reliability of high-stakes datasets.
- Text-based risk signals (NLP prototype):** classification workflows to extract structured indicators from unstructured corporate communication for research and monitoring.

**Training:** Gerzensee (2022–2024); USI HPC (2021). **Languages:** Russian (Native), English (Fluent; TOEFL 105), French/German (Basic). **Teaching:** Graduate Instructor/TA (HEC Lausanne; ICEF/NES). **Awards:** VTB24 Award; Academic Scholarship