Georgii Zvonka

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EDUCATION

2020 - 2025 Swiss Finance Institute, Lausanne

Ph.D. in Finance in HEC Lausanne

Research Focus: Textual Analysis, Asset Pricing, Cryptocurrency

- Research Assistant: Al & Digital Economy lab
- Teacher Assistant: Fixed Income and Credit Risk; Derivatives; Financial Analysis, Quantitative Risk and Asset Management; Mathematics for Economists

2017 - 2019 New Economic School, Moscow

Master of Arts in Economics

- Certificate of merit for an excellent thesis, reviewed by <u>Alberte Kyle</u> (review available upon request)
- Teacher Assistant: Market Microstructure; Current Topics in Financial Markets

2013 - 2017 Higher School of Economics, Moscow

Bachelor's degree in economics, Faculty of Economic Sciences, Research Flow

- Teacher Assistant: Econometrics
- Bachelor thesis was the first to estimate volume of RAMP (2017) and cited here (2023)

WORK EXPERIENCE

June 2023 - Unigestion, Geneve

June 2024 Research Affiliate in Equities Team, freelance

Worked independently with proprietary data to establish explanations for empirical artefacts in asset pricing literature. Applying Dask to parallelize computations with large data. Conducting portfolio sorts and econometric analysis.

Dec 2019 - Stanford Graduate School of Business

Aug 2020

Research Assistant to prof. Ilya Strebulaev; full-time remote employment, paid by Stanford University

Extracting publicly available data from LinkedIn with crawling and scraping technics to enrich the large database of entrepreneurs. Each LinkedIn profile was validated using **machine learning** models trained on manually curated datasets. This initiative led to a tenfold increase in the volume of high-accuracy data available, saving several months of manual labor. The quality of machine learning algorithm was audited by another research assistant, who estimated the accuracy rate as 99%. Utilized Python libraries such as **scikit-learn**, **XGBoost**, employing parallel web requests and external proxy services to maximize processing speed. **Learning feature engineering** using Python's regular expressions language and BeautifulSoup.

Sep 2019 - Russian Academy of National Economy and Public Administration, Moscow

Dec 2019 Junior Researcher in the Laboratory of Infrastructural and Spatial Research

SKILLS

Language: • Russian (native), English (fluent), French (beginner)

Computer skills: • Python (optimization, visualization, data science, econometrics, web scraping, machine learning,

Telegram Bots), R, Stata, Excel, MATLAB, LaTeX, PostgreSQL

Other: Econometrics, Data Science, Statistics, Economics, Game Theory, Machine Learning, Math (GRE Subject

Math: 660 in 2016)

WORKING PAPERS

- Tokenization: A Potential Pathway for Bitcoin's Future
- Lead-Lag effects decomposition using News Data, available upon request

CONFERENCES

- 2023: CEQURA conference, Munich, with "Tokenization: A Potential Pathway for Bitcoin's Future"
- 2024: Economics of Financial Technology Conference, Edinburgh, with "Tokenization: A Potential Pathway for Bitcoin's Future"
- 2024: Cryptocurrency Research Conference, Dubai, with: "Tokenization: A Potential Pathway for Bitcoin's Future"

AWARDS

- 2023: Best Junior Paper Award, the 14th CEQURA conference, Munich
- 2013: Winner of an Economic Olympiad "Vysshaja Proba", organized by Higher School of Economics. This award grants full coverage of tuition for 4 years of studying at Higher School of Economics