

Igor Pozdeev

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🏠 [website](#) 🔗 [github](#) ☰ [stackexchange](#)



Ph.D. graduate and industry professional with experience in a broad spectrum of quantitative activities, a deep interest in data science, strong coding skills and appreciation of scientific methods.

INDUSTRY EXPERIENCE

True Wealth Quantitative investment manager 06/2022 – present
Zurich, Switzerland

- implement portfolio optimization (Black-Litterman) algorithm used by >10000 clients;
- design+implement integer optimization algorithm used internally for daily rebalancing;
- conduct in-house research on investor behavior, systems efficiency, market liquidity and other topics;
- execute daily trading activities associated with rebalancing;
- oversee selection of investment instruments.

ZZ Vermögensberatung (Schweiz) AG Senior research analyst 06/2019 – 04/2022
Vitznau, Switzerland

- design+implement 3 quant trading strategies (FX, commodity, equity) for a USD10m portfolio;
- internally publish 6 academic and industry-grade research pieces;
- design and maintain SQL database for internal purposes;
- support the Asset management department in quantitative research.

Kraus Partner Investment Solutions Quantitative analyst 02/2016 – 05/2019
Zurich, Switzerland

- develop+improve econometric models for financial forecasting;
- own daily maintenance of two corporate products;
- execute transition from a MATLAB-, Excel- and VBA-based environment to a Python-based one.

Third Year Quantitative research analyst 10/2015 – 02/2016
Munich, Germany

- design+implement a nowcasting engine for low-frequency macroeconomic data;

EDUCATION

Ph.D. in Economics and Finance 2014 – 2019
University of St. Gallen
(GPA 5.25/6.00)

Visiting scholar (host: Robert Engle) 2018
New York University Stern School of Business

M.A. in Banking and Finance 2011 – 2014
University of St. Gallen
(GPA 5.23/6.00)

B.S. in International Economic Relations 2008 – 2011
Moscow State Institute of International Relations
(GPA 5.0/5.0)

OTHER EXPERIENCE

University of Zurich (UZH) Guest lecturer 09/2020 – present
Zurich, Switzerland

- design+teach course “Digital Tools for Finance” ([link](#)).

Swiss Institute of Banking and Finance Research assistant 04/2014 – 12/2018
St. Gallen, Switzerland

- tutor Financial econometrics, Theory of finance, Introduction to Julia programming.

KNOWLEDGE & SKILLS

Programming	OOP, testing, optimization, web scraping, databases, RegEx, visualization
Data science	linear models, neural nets, tree-based models
Project management	version control, Slack, Jira, Wiki
Text	plain documents/beamer presentations with MS Office and L ^A T _E X, markdown
Finance	portfolio theory, asset pricing, fixed income, FX, options, trading strategies, risk management
Financial econometrics	time series analysis, volatility modeling, backtesting, nowcasting
LLM prompting	idea generation, code translation, research assistance

PROGRAMMING

Python (+NumPy, pandas, matplotlib, selenium, pytorch)	8 years	SQL (+sqlalchemy)	5 years
R (+Shiny)	5-7 years	HTML+CSS, L ^A T _E X, markdown	1-5 years
Julia (+JUMP)	3 years		

RESEARCH

FX option markets ahead of the russian invasion into ukraine (paper/.ipynb)	2022
FX strategies in cryptocurrency space (paper/.ipynb)	2021
Exchange rates and surprise monetary policy announcements at the onset of COVID19 (paper/.ipynb)	2020
Variance risk on the FX market (pdf , code/.ipynb)	2018
Monetary policy and currency returns: the foresight saga (with Dmitry Borisenko) (pdf) <i>26th Finance forum Best paper in fixed income 2018</i> <i>10th FIW research conference Best paper 2017</i>	2018
Verbal interventions and exchange rate policies: the case of Swiss franc cap (with Nikola Mirkov and Paul Söderlind) <i>Journal of International Money and Finance</i> (pdf)	2018
Overnight index swap rates as forecasts of monetary policy (with Dmitry Borisenko) <i>available on request</i>	2017

LANGUAGES

Russian (fluent), English (fluent), German (fluent), French (conversational)

HOBBIES

Cinema (volunteer at the Zurich Film Festival 2019–2021)

Music (volunteer at the Verbier festival 2021, maintain [a calendar of classical livestreams](#))

Science (take online science courses, certificates verifiable under “Licenses & certifications” on LinkedIn)

Sports (coached kickboxing at the University of St. Gallen)