Ivan Evdokimov

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Education

University of Essex, PhD in Computational Finance   Oct 2021 – May 2025

- **Thesis: Innovations to fundamental stock valuations: Estimating future earnings per share and free cash flows using statistical and machine learning methods.**
- Led workshops on Linux, Software Development Principles and Dev Tooling.
- Led internal seminars on applications of ML techniques to finance.
- Facilitated pair programming for peer PhD projects in GANs, Reinforcement Learning, Genetic Programming, etc.

University of Essex, MSc in Financial Econometrics   Oct 2020 – Sep 2021

- Built a Golang simulator to model banks, businesses, and household behavior under dynamic interest rate scenarios.

Experience

Data Engineer, UK Data Archive – Colchester, UK   Jan 2023 – Present

- Developed ML/LLM/GenAI-driven programs for data control, deployed via AWS (Lambda, Step Functions, EFS).
- Created a hierarchical modeling pipeline combining tree-based models (scikit-learn) with custom Feed-Forward and LSTM architectures (PyTorch) for NLP-classification tasks.
- Fetched XML-formatted metadata from social science datasets to extract features for model training.
- Implemented SOLID design principles in Python-based ETL systems.

Research Officer and Laboratory Assistant, University of Essex – Colchester, UK   Sep 2022 – Dec 2022

- Formulated and optimized mathematical problems in theoretical macroeconomic models.
- Created a program to simulate macroeconomic processes.
- Assisted in teaching C/C++ and DSA teaching at postgraduate level.

Analyst Intern, Beyond Borders Investment Strategies – Boston, MA, USA   May 2020 – Sep 2020

- Conducted analysis on political and currency risk exposure of international ETF portfolios.
- Proposed ideas for mitigation of currency risks via hedging strategies.
- Developed a program to automate the information gathering on ETF-related materials.

Publications

- (In Progress) Evdokimov I., Kampouridis, M., Papastylianou, T., "Deriving Fundamental Stock Value Using Transfer Learning and Earnings-Per-Share".
- Evdokimov, I., Kampouridis, M., Papastylianou, T., "Application Of Machine Learning Algorithms to Free Cash Flows Growth Rate Estimation", International Neural Network Society Workshop on Deep Learning Innovations and Applications (INNS DLIA), Procedia Computer Science, Elsevier (2023).
- Evdokimov, I., Lungley, D., Rumiancev, A., "Survey Variables Classification with Hierarchical Machine Learning", 15th Annual European DDI User Conference (EDDI 2023).

Technologies

Languages: C++, C, C#, SQL, JavaScript, Python, Golang.

Tools: .NET, Linux, Docker, AWS (Lambda, Step Functions, EFS).

Development: Test Driven Development, CI/CD, Git, Agile.