

# Ivan Evdokimov

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## Education

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**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

## Experience

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**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 the hierarchical pipeline consisting of sklearn tree-based models and PyTorch, custom made Feed-Forward and LSTM networks.
- Fetching of the social scienced data sets' metadata to extract information for further model training.
- Applied Python and SOLID principles to build robust, scalable ETL workflows.

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

- Participated in mathematical formulation and optimization of a macroeconomic model.
- 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

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- (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

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**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.