

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 sessions with fellow PhD-students on projects in GANs, Reinforcement Learning, Genetic Programming, etc.

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

- Built a simulation to model the behaviour of banks, households, and firms under dynamic and negative interest rates in Golang.

Experience

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

- Developed ML/LLM/GenAI-powered systems for automated data control and classification, deployed via AWS (Lambda, Step Functions, EFS).
- Worked on the development of Model Context Protocol (MCP) applications to automate data retrieval and classification pipelines.
- Created a hierarchical pipeline combining tree-based models (scikit-learn) with custom Feed-Forward and LSTM architectures (PyTorch) for NLP-classification tasks.
- Maintained the program to parse XML metadata from various social science datasets to engineer features for model training.

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

- Formulated and optimized mathematical problems in theoretical macroeconomic models.
- Developed a program to simulate macroeconomic processes.
- Assisted in teaching C/C++ and Data Structures & Algorithms 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.