

## Mr. Ivan Gudkov

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## EDUCATION

**Master in Applied Mathematics and Computer Science**  
Lomonosov Moscow State University, Moscow

2020-2022

Faculty of Computational Mathematics and Cybernetics

Master's program: Statistical Analysis and Risk Forecasting

Thesis topic: *Research into news background impact on stock market using neural networks*

GPA: 4.95

**Bachelor in Applied Mathematics and Computer Science**  
Lomonosov Moscow State University, Moscow

Graduated in 2020

Faculty of Computational Mathematics and Cybernetics, Department of Mathematical Statistics

Thesis topic: *Improved scenario simulation model for risk estimation of financial instruments*

GPA: 4.8

## WORK EXPERIENCE

**"Sachs Capital Group", Quantitative Developer/Data Scientist**

August 2020 -  
present time

- ✦ *Analysis of structured notes and development of trading strategies in collaboration with Lomonosov Moscow State University and University of Chicago*
- ✦ *Building a recommendation system offering new structured notes to the current portfolio*

**"Russ Outdoor", IT-Department, Intern**

August 2019

- ✦ *Development of cross-platform service, which deals with JSON-formatted data and SQL databases*

## SPECIAL SKILLS

- ✦ Power user of R, Python(Pandas, Numpy, SciPy, Scikit-learn, PyTorch), C/C++
- ✦ In-depth understanding of Mathematical Statistics
- ✦ Hadoop, Hive, Spark, SQL

## COURSES

- ✦ Graduated MADE Big Data Academy (Data scientist). Final Project: *"Product matching for cheapest shopping list in retail"*
- ✦ *"Machine Learning and Predictive Analytics", "Linear and Nonlinear Models", "Bayesian Methods"* – University of Chicago courses
- ✦ *"Neural Networks and Natural Language Processing", "Neural Networks and Computer Vision"* - Samsung AI Center courses
- ✦ 2-year Technical Translation Course (English) on the basis of CMC MSU

## ADDITIONAL INFORMATION

- ✦ Prize winner of the "Lomonosov" Universiade in 2019 and 2020
- ✦ Member of the Moscow team at the All-Russian Olympiad in Economics for two years
- ✦ Event organiser for Moscow State University students
- ✦ Volunteer at olympiads and festivals
- ✦ English: Advanced, German: A2