

# Nikita Sysoev

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## Education

### Lomonosov Moscow State University

B.S. IN ECONOMICS, GROUP OF ADVANCED ACADEMIC STUDIES, **GPA: 4.8**

Moscow, Russia

Sep. 2021 - Present

### AI Masters

MACHINE LEARNING AND BUSINESS INTELLIGENCE

Moscow, Russia

Sep. 2023 - Present

## Experience

### Asset Allocation Management Case

2023

- [GitHub repo](#); Python
- Built portfolio of MOEX stocks using CAPM and Markowitz portfolio optimisation theory
- Analysed family's cash flows to determine investment opportunities
- Forecasted portfolio performance for 20 years using Monte Carlo simulation

### Borrower Classification using Linear Models

2023

- [GitHub repo](#); Python
- Wrote my own implementation of a Linear Classifier
- Optimised hyperparameters

### Adherence to the Taylor Rule and Monetary Policy Expectations

2022

- [GitHub repo](#)
- Analysed monetary surprises effect using Linear Regression
- Analysed monetary surprises effect using IS-LM model
- Checked the fulfillment of the Taylor rule for the Russian economy

### Education Institutions of New Zealand Cooperation

2022

- [GitHub repo](#); R
- Analysed the graph structure of education institutions to increase the efficiency of their cooperation
- Calculated various graph characteristics

## Skills

**Programming Languages** Python, R, SQL, C++ (familiar)

**Software & Tools** Git, PyCharm, Microsoft Visual Studio Code, Jupyter, LaTeX, Markdown, MS Office (Excel, Word, Access, etc)

**Python Libraries** NumPy, Pandas, Matplotlib, Seaborn, SciPy, SciKit-Learn, Optuna

**Languages** Russian (native), English (Advanced - C1)

## Relevant Coursework

### MSU

2021 - Present

- **Maths:** Linear Algebra, Calculus, Probability Theory, Mathematical Statistics, Additional Chapters of Mathematics, Operations Research, Network Science
- **Economics:** Introduction to Economics, Microeconomics, Macroeconomics, Econometrics, Time Series, Behavioural Economics, Game Theory, Economics of Industrial Organization, Empirical Industrial Organization
- **Finance:** Finance, Financial Theory and Investment Analysis, Financial Accounting
- **ML:** Programming and Data Analysis in Python

### AI Masters

2023 - Present

- Machine Learning-1, Algorithms and Data Structures, Python-1