Valerii Ovchinnikov

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SUMMARY

I am Senior Software Engineer proficient with Java and concurrency, with the theoretical background in distributed systems I have strong domain knowledge in fintech (FX trading, credits)

I think that one can't be a good engineer without knowing the business.

LATEST

23 September 2017 – Present

WORK

Company: Revolut Ltd.

EXPERIENCE Designing and building credit (retail/business loans, overdraft) infrastructure It includes scoring+pricing service from the scratch, API for mobile and JS clients

23 June 2014 – 23 September 2017

Company: Deutsche Bank Tech Center Working on FX risk management systems

There were two greenfield (re-engineering) projects I took part in:

- 1. Low latency real-time risk monitoring for FX spot
- 2. Huge volumes of various risks monitoring for FX options desk My responsibilities included design and development of business logic, math, profiling and performance tuning, capacity planning. I was technical lead within one of the projects

22 March 2012 – 22 June 2014

Company: NetCracker

Developing telecom operators' automation systems, refactoring legacy code, integration with other systems, helping newcomers to adapt to company framework and doing some code review work and leading

MAIN EDUCATION

Currently Attending PhD Program in Applied Mathematics and Informatics

Moscow Institute of Physics and Technologies

Research and development of approaches to design and implement distributed systems

June 2015 Master's Degree in Applied Physics and Mathematics

Moscow Institute of Physics and Technologies

The topic of thesis: Optimization of Control of Single NV-center Spin State with Respect to Dissipation

June 2013, 2014 Auditor

Yandex School of Data Analysis

As an auditor I've covered algorithms, discrete math, C++ and Python, concurrent and distributed computations, big data algorithms (mostly external memory and streaming) courses

June 2013 Bachelor's Degree in Applied Physics and Mathematics

Moscow Institute of Physics and Technologies

The topic of thesis: Optimization of Control of Individual NV-center Qubit's $Spin\ State$

LANGUAGES Russian – native

English – fluent, Upper Intermediate (B2+)

Italian – elementary

HOBBIES

I work as an assistant lecturer at MIPT CS courses teaching OS (Linux) and OOP (Java) $\,$

I used to lecture at MSU as part of "Math methods in investment banks" course run by Deutsche Bank