

Gleb Skvortsov

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EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics (GPA: 3.55/4.0)

Expected December 2024

- Courses: Option Pricing, Stochastic Processes & Stochastic Calculus, Graphical Models, Numerical Methods, Statistical Theory and Methods, Python, C++, Fixed Income, Portfolio and Risk Management, FX

Higher School of Economics

Saint-Petersburg, Russia

Bachelor in Management & Data Science (GPA: 3.5/4.0)

June 2023

- Courses: Mathematics, Probability Theory and Mathematical Statistics, Python, Data Analysis, Econometrics I & II, Machine Learning, Economic Statistics, Corporate Finance, Risk Management

SKILLS

Computing: Python, C++, SQL, MS Office

Mathematics: Machine Learning, Statistics, Econometrics, Time Series, Mixture Models, Bayesian Statistics, Monte Carlo, Hazard Rate model

EXPERIENCE

Truist

Chicago, IL

Quantitative Analyst Intern

June 2024 – August 2024

- Created a short-term cashflow predictive model (Facebook Prophet model)
- Assisted in the development of upstream data control rules using SAS

Neuberger Berman

Chicago, IL

Quantitative Researcher – Project Lab, University of Chicago

January 2024 – May 2024

- Used mortgage performance and macro economic data to train a machine learning model to predict prepayment and credit risks

Technologies of Trust (ex-PwC Russia)

Saint-Petersburg, Russia

Risk Management Intern

December 2022 – June 2023

- Developed a model for Probability of Default prediction using credit bureau data
- Increased approval rate by 8.4 ppt and achieved Gini coefficient uplift by 10.5 ppt
- Assisted on validation of a clearing margin model operating on the derivatives market

AIS Gorod

Ulyanovsk, Russia

Machine Learning Engineer (Remote)

August 2021 – January 2022

- Established a computer vision model for water meter readings' recognition
- Created a backend service for the recognition model

RESEARCH

Predicting Purchase Price in Mergers and Acquisitions

November 2022 – June 2023

- Developed a model predicting acquisition prices based on the historical M&A transactions

Stock Dynamics Forecasting based on Financial News

November 2021 – June 2022

- Established a trading strategy based on news headlines

PROJECTS

Computer Vision trading strategy

- Developed a trading strategy identifying support and resistance levels using a computer vision model

Order Book and Order Management System

- Built an order book and an order management system in C++

Technical Indicators trading strategy

- Created and backtested a trading strategy using RSI and MACD to generate trading signals