Michael Kovarik

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Summary

Current graduate student at Rutgers University. My focus is on applied mathematics and quantitative finance.

Skills

Mathematics
Stochastic Calculus. Regression analysis. Numerical linear algebra. Finite element methods.

Programming Languages
Python. R. C++. Rust.

Frameworks
FEniCS. pandas. NumPy.

Finance
Black-Scholes model. Equity derivatives pricing (vanilla and exotic). Credit risk analysis. Bloomburg terminal.

Miscellaneous
SQL. Linux.

Education

Master of Science (Mathematical Finance)
Rutgers University. Attended 2016 to 2017. Graduation anticipated.

Bachelor of Arts (Mathematics)
Rutgers University. Attended 2012 to 2016. Computer science minor. GPA: 3.55/4.00.

Projects

The following open source projects are available on GitHub.

QuantCred
Credit risk analytics framework. Contains tools for CVA calculation, exposure analysis, etc. Written in Python.

TaskGraph
Static site generator. Can also be used to create Make-like build scripts. Highly performant. Written in Rust.

Employment

Mathematics Tutor (2013 - present)
Tutored in mathematics subjects ranging from arithmetic to differential equations. I have over 1500 hours of experience. Employed by Raritan Valley Community College.