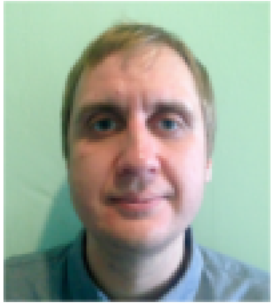
Mikhail Mitkevich

mikhail.mitkevich@gmail.com| +79163531101



QUANTITATIVE SKILLS

MATH

- linear algebra
- stochastic calculus
- machine learning
  PCA•SVM • k-means
  MCTS (monte carlo tree search)

NUMERICAL ANALYSIS

- numpy • matlab • R

FINANCE

- stochastic processes (unit roots, cointegration tests)
- options pricing (local volatility)

EXPERIENCE

STOCKSHARP.COM | Software Engineer

2010 - Present | Moscow, Russia

- Developed realistic high-frequency algorithms backtester for StockSharp.com project
- Used above tester for market-making strategies evaluation.

ALCATEL-LUCENT | Software Engineer

2008 – Present | Moscow, Russia

- Automatic speech recognition and text to speech integration project (VXML, MRCP)
- Enhanced customer segmentation reporting and analysis features for interactive voice response platform of tier one Russia mobile operator. (Java, Tomcat, Oracle)
- Delivered workforce schedule optimization solution for large-scale call center business utilizing Erlang C model and legal labor laws constraints (Genesys WFM, Java)

HEDGE FUND | Quantitative Researcher

2007 – 2008 | Moscow, Russia

- Research of volatility trading strategies in U.S. markets

FORECSYS | Quantitative Researcher

2006 – 2007 | Moscow, Russia

- Applied machine learning algorithms to stock portfolio optimization problem (random search, reinforcement learning)
- Addressed over fitting problem by using in-sample and out-of-sample correlation analysis
- Research of volatility trading strategies in U.S. markets

ISP RAS | Research associate

2001 – 2006 | Moscow, Russia

- Developed custom IDE/debugger for custom DSP chip software simulator and FPGA emulator. (Visual C++/MFC, GNU toolchain, dwarf2)
- Manually optimized FIR/IIR filters using specific SIMD instructions providing 5x performance gain over reference implementation.

EDUCATION

MSC APPLIED MATH

Moscow Institute of Physics and Technology (MIPT)
2002 | Moscow, Russia
Cum. GPA: 4.8 / 5

PHD MECHANICS

Moscow Institute of Physics and Technology (MIPT)
2006 | Moscow, Russia

LINKS

Github:// **mmitkevich**
LinkedIn:// **mmitkevich**

SKILLS

PROGRAMMING

Over 5000 lines:
C#•java•C++•python•x86

Over 1000 lines:
F#•Matlab•Javascript•PL/SQL

Familiar:
PostgreSQL• R • GPGPU/OpenCL

DATABASES

Recent use
Oracle • InfluxDB • RethinkDB
TimeBase • LMDB

Familiar:
Redis • LevelDB • Vertica
MySQL • SQL Server • SQLite

TECHNOLOGIES

Design Patterns
OOP•FP•FRP•CEP

Hardware
x86_64•cachelines

TEAMWORK

git•github•jira

OS

Ubuntu Linux
ip,ipsec•vpn•proxmox•kvm

Windows Server
basic admin