Mikhail Shevelev

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Education

2010-2012 Higher School of Economics, Faculty of Economics, Master of Arts
Master's Program «Finance»
Specialized in Options Pricing Models, Portfolio Management Theory

2003-2008 Lomonosov Moscow State University, Faculty of Mechanics and Mathematics, Specialist
Department of Computational Mathematics
Specialized in Distributed computing, GRID-systems, Numerical Methods

Additional Education

2019 Machine Learning Summer School (MLSS Moscow)

2021-2023 MitX MicroMasters "Statistics and Data Science" (top1 of the course)

Experience

2014-NOW WorldQuant, Director of Portfolio Management and Optimization

WQUber

- Optimization and sizing of Global Equity portfolio
- Algorithmic allocation of capital to PMs
- Trade Optimization (forecast → trades)
- Market impact modeling
- Factor Risk modeling
- Alpha combination modules
- Meta strategies
- Utility backtester

WQCat (founder and team lead)

- Alpha research using machine methods;
- top 1 project by alpha utilization and value addition metrics
- started by myself in 2014, currently 3 full time people reporting to me

2012-2014 WorldQuant Research (Eurasia) LLC, Quantitative Researcher

Alpha research of daily and intraday Equity Alphas.
Developed DSL for alpha development and computation («MMlib») (used by ∼20 Researchers in 2013-2016).
MACHINE Alpha Research using «MMlib»
Received 5 monthly and quarterly awards (e.g. Best Alpha Award, Unique Alpha Award, Best Rookie Award).

2011-2012 Rambler, Technical Leader of «User Model» Group / Researcher

ML algorithms to model Internet users (gender, age, interests clusters) based on anonymized web browsing logs;
News-recommendation system.

2009-2011 TSYS Inc, Senior Analyst of Authorization and Cryptographic systems / Software Developer

TCP-server governing a large networks of ATMs.

2008-2009 Institute of Mechanics (Lomonosov Moscow State University), Junior Researcher

Distributed algorithms to solve applied problems of fluid mechanics and cryptography;
Two articles have been published following research.

Areas of experise

Quant: Trade optimization, capital allocation, market impact modeling, factor risk modeling, alpha combination, portfolio optimization, alpha research.

Programming: Python, PyData stack, SQL, C++ (last used in 2013)

Math: linear algebra, probability, statistics, (classical) machine learning, convex optimization, algorithms, data analysis.

Publications

1. E.V. Shchepin, M.V. Shevelev, N.E. Shchepin (2003), "On topology of the number 64 Chebyshev collection, v.4, i.4, pp. 153-172
http://www.mi.ras.ru/ scepin/64s.pdf
http://tsput.ru/res/math/cheb/attachments/127_chepin.rar

2. Vasenin V.A., Inyukhin A.V., Shevelev M.V. (2009), "Ideas, Solutions, and Current State of the Grid Computing Testbed application to "Informational technologies"№7/2009
http://novtex.ru/IT/it2009/number07_pril.htm

3. Vasenin V.A., Inyukhin A.V., Shevelev M.V. (2010), "A fragment of geographically distributed data-processing environment based on the methodology of GRID "Informational technologies" №1/2010, pp. 63-64
http://elibrary.ru/item.asp?id=13008717

Contests

Prizewinner of several conferences and competitions in mathematics and programming:

- Top 5 at International online team contest "ICFP Programming contest 2009"
- International conference "Third Annual Kolmogorov readings – 2003 Moscow, Russia
- International school conference "Third Kharitonov readings – 2003 Sarov, Russia
- Regional mathematical school olympiad "Lomonosov – 2003 Moscow, Russia

Hobbies

Juggling, Hiking, Climbing