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)

- MitX MicroMasters "Statistics and Data Science" (completed 4 courses, Capstone Exam in Fall 2023)

Experience

JUNE 2014 NOW	**WorldQuant**, Director of Portfolio Management and Optimization (VP till 2020), WQUber
	Optimization and sizing of Global WorldQuant Equity portfolio
	Systematic capital allocation between PMs
	UBER Trade Module (Forecast to Trades)
	Market impact modeling, Factor Risk modeling
	Utility-based back testing simulator and predictive models for PMs and Researchers
	Meta strategy research and management
	Quantitative research and analysis of WorldQuant portfolio
	Developed and operated several Strategies on Equity Markets.
	Launched and manage WQCat alpha project (top 1 project by alpha utilization at WorldQuant)
	Advised a small team of Researchers on Machine Research
	Advise 1 PM
	Approved for independent PM role for WQCat team (in addition to other roles)
	Ran a large scale project (codename: CR) involving most of WorldQuant researchers
DECEMBER 2012 MAY 2014	**WorldQuant Research (Eurasia) LLC**, Quantitative Researcher
	Alpha research of daily and intraday Equity Alphas.
	Developed «MMLib» Expression Library for HUMAN and MACHINE Alpha Research (used by ∼20 Researchers).
	One of the few successful attempts of MACHINE Alpha Research at WorldQuant
	Received 5 monthly and quarterly awards (e.g. Best Alpha Award, Unique Alpha Award, Best Rookie Award).
OCTOBER 2011 DECEMBER 2012	**Rambler**, Technical Leader of «User Model» Group / Researcher
	Conducted research and development of machine learning algorithms in the scope of «User Model» project.
	Provided production quality implementation of machine learning algorithms using Hadoop and Hive.
	Developed a news-recommendation system at «Rambler News».
	Implemented an algorithm for gender classification of Internet users based on anonymized Web browsing history.
	Performed cluster analysis of Internet users to extract their primary interests.
MAY 2009 OCTOBER 2011	**TSYS Inc**, Senior Analyst of Authorization and Cryptographic systems / Software Developer
	Developed a TCP-server application managing a large network of ATMs.
	Developed an HSM management module for encryption/decryption of payment card transactions.
JULY 2008 APRIL 2009	**Institute of Mechanics (Lomonosov Moscow State University)**, Junior Researcher
	Proposed and implemented a framework for development of distributed GRID applications.
	Implemented distributed algorithms to solve some real-life problems of mechanics and cryptography using the above mentioned framework.
	Two articles have been published following research.

Relevant Skills

Quant: Capital allocation, market impact modeling, factor risk modeling, portfolio optimization, alpha research, alpha combination, trade optimization.

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

Additional Information

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