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

Jun 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
Dec 2012 May 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).
Oct 2011 Dec 2012	**Rambler**, Technical Leader of «User Model» Group / Researcher
	Conducted research and development of machine learning algorithms in the scope of «User Model» project;
	Gender and age classification of users based on anonymized Web browsing history;
	Production implementation of machine learning algorithms using Hadoop and Hive;
	Developed a news-recommendation system at «Rambler News».
	Cluster analysis of users
May 2009 Oct 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.
Jul 2008 Apr 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