Denis Ogurtsov

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EDUCATION

The University of Nottingham, UK — **September 2019 – present**

MSc in Financial and Computational Mathematics

- School of Mathematics Sciences Scholarship
- Related courses: Scientific Computing and C++, Computational Applied Mathematics, Advanced Financial Mathematics, Time Series Econometric

The University of Nottingham, UK — **September 2016 – July 2019**

BSc Jt Hons Financial Mathematics (2:1)

- International Orientation Scholarship
- Related courses: Probability, Business Finance, Calculus, Mathematical Analysis, Computational Finance, Statistical Models and Methods, Corporate Finance, Vocational Financial Mathematics

Rendcomb College, UK — **September 2014 – June 2016**

A-Level

- Mathematics (A*), Further Mathematics (B)
- Winner of the regional stage of the United Kingdom Mathematics Trust, 2015

LEADERSHIP EXPERIENCE

School of Mathematical Sciences, University of Nottingham, UK — **October 2019 – June 2020**

Teaching and Learning Board member

- Participated in overseeing of teaching and learning processes within the school
- Participated in decision-making process related to the school curriculum and examination
- Collected students' feedback about their learning experience

University of Nottingham, UK — **September 2017 – April 2018**

Peer Assisted Study Support (PASS) Leader

- Prepared materials for the classes
- Prepared report for the supervisor about current academic progress of the 1st year students
- Provided academic support for 1st year maths students

RESEARCH EXPERIENCE

School of Mathematical Sciences, University of Nottingham

Financial and Computational Mathematics Dissertation — **June 2020 - present**

- Title: **"**Agent-based model of volatility clustering for dependent assets**"**
- Model based on Rama Cont research (Volatility Clustering in Financial Markets: Empirical Facts and Agent-Based Models, 2007), coding is made in C++ and R

Group projects — **October 2018 – May 2020**

- "Advanced Mortgage Calculator"
  Development of the mortgage calculator in Excel
- "Technical analysis: Myth or Reality?"
  Development and testing of the application for stock trading relying on technical analysis in R
- "Investigation of Monte Carlo Technique under GBM and Heston model"
  Coding and testing algorithms for pricing European options under GBM and Heston Mode in C++

SKILLS

Languages: English (fluent), Russian (native), Arabic (intermediate)

IT skills: R (confident), C++ (confident), Python (intermediate), Matlab (intermediate)