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Timothy Orlov

GitHub
LinkedIn

EDUCATION

University of Minnesota

B.A. Computer Science, Minor in Economics

Minneapolis, MN

Sep 2022 - May 2024 (expected)

- Cumulative GPA 3.62/4
- Dean's List

Higher School of Economics

B.A. Economics (transferred)

Moscow, Russia

Sep 2019 - May 2022

- Conducted research on the effect of uncertainty as a risk factor in crypto markets
- Teacher assistant at the Finance faculty

PROFESSIONAL EXPERIENCE

IT Consultant at Nikita Efremov LLC

Mar 2023 - Sep 2023

As a Consultant / Contractor for the Retail and IT Departments, I lead the collaborative effort to design and implement an automated pricing tool that significantly optimised and enhanced operational efficiency.

- Leveraged a technology stack including Python, Airflow, MySQL, and Google Compute Cloud to build a scalable and maintainable solution
- Worked closely with stakeholders to define project scope, and objectives, ensuring alignment between technical solutions and business needs.
- Developed a series of data scrapers to automate the collection of data.
- Designed and implemented an ETL pipeline using Apache Airflow to move data from multiple sources into a centralized data warehouse.
- Created a robust relational database to store scraped data, along with a Python-based analytical model to interpret and draw insights from it.

Intern Data Analyst at Glowbyte Consulting

Jan 2022 - Mar 2022

- Analysed the business models and designed various metrics and reports for evaluating the performance of the bank branches
- Aggregated panel and time series data into reports, dashboards, and Key Performance Indicators overview models
- Delivered advanced SQL based data solutions, streamlining analytics and supporting cross-functional teams in data extraction and manipulation

PROJECTS

Interest rate trajectory prediction

Dec 2022

Used time series data and methods of mathematical modeling to explore the implied volatility distributions of hikes by the FED

- Explored the pricing strategies for the Fed Funds Futures using numerical and analytical methods
- Derived implied probabilities of rate hikes based on the historical bond prices
- Created an analytic tool to measure the immediate effect of Federal Open Market Committee's interest rate decisions

SKILLS

Languages:

C++, Java, Python, JavaScript, OCaml, SQL

Hard skills:

Software development, Cloud Technology, Quantitative analysis, Algorithms

Soft skills:

Problem Solving, Critical Thinking, Leadership, Flexibility, Teamwork, Proactive

Technologies:

Git, Google Compute Cloud, AWS, Apache Airflow, SQL, Docker, Tableau