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Timothy Orlov

GitHub
LinkedIn

Education

University of Minnesota **Minneapolis, MN**
B.A. Computer Science, Minor in Economics Sep 2022 - May 2024 (expected)

- Cumulative GPA 3.62/4
- Dean's List for all academic periods

Higher School of Economics **Moscow, Russia**
B.A. Economics (transferred) 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 and 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 (pandas, numpy, scikit-learn, PyTorch), OCaml, SQL
Hard skills:	Software development, Quantitative analysis, Algorithms, Financial modeling
Soft skills:	Problem Solving, Critical Thinking, Leadership, Flexibility, Teamwork
Technologies:	Git, Google Compute Cloud, AWS, Apache Airflow, SQL, Docker, Tableau