

Sergey Barseghyan

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EMPLOYMENT

Beta Financial Technologies LLC

2020–2021

Quantitative Analyst

- developed two indices with dynamical machine learning based basket selection, back-testing, statistical modeling, index platform infrastructure setup, pricing structured products, interviewing candidates.

ThunderBid Trading Limited

2019–2019

Quantitative Research Intern

- trading robot features development and back.

MIPT Scientific and Academic Career Cluster

2020–Now

Teaching Assistant Teaching Python and Computer Science basics to freshman students.

AWARDS AND ACHIEVEMENTS

Trinity College Firefighting Robot Competition, Hartford, Connecticut, USA

- (top 5 out of 200 competing teams and prize for best design)

ArmRobotics Linetracking Robot Competition (First Prize), Yerevan, Armenia

Winner of Republican Olympiad in Mathematics and Physics, Yerevan, Armenia

EDUCATION

Bachelor

class of 2020 (GPA 4.85/5)

Moscow Institute of Physics and Technology - Landau School of Physics and Research

- As part of the elite theory group conducted research on different aspects of quantum field theory, mainly on quantum effects in strongly curved space-time, regularly reporting on scientific seminar.
- Worked as researcher in Laboratory of High Energy Physics, MIPT

Masters

class of 2022

Moscow Institute of Physics and Technology - Landau School of Physics and Research

- Working on mathematical aspects of matrix models and mentoring first year students.

SCHOOLS

- **Center for Mathematical Finance**

- Extensive classes on financial mathematics, stochastic calculus, derivatives and machine learning applications in finance, analogous to CQF. Projects included exotics pricing and algorithmic trading (Hidden Markov Model based trading strategy development).

- **Advanced Methods of Modern Theoretical Physics Integrable and Stochastic Systems.**

- **String theory, Integrable models and Representation theory**

- **International School of Subnuclear Physics, Erice, Italy** - Reporter and Scientific Secretary

- **Algebraic and Geometric Methods in Mathematical Physics** - Lecturer

- **Wolfram Summer School**

- Developed basic Cellular Automata classifier problem using machine learning methods.

SKILLS

Programming Python (Pandas, Numpy, SciPy, TF), C++, C, Vim, SQL, Mathematica, R, Unix, Fortran, Git, L^AT_EX

Languages English (Fluent), Russian (Native), Armenian (Native)