Shabrova Anastasiia

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EDUCATION

THE BACHELOR | 2015-2019 | RANEPA, FACULTY OF ECONOMICS

- Specialization: Economics and Finance
- Coursework and research in the specialty: "Analysis of the Effectiveness of Investment Strategies in Dividend Shares", "Influence of Children on Household Economic Behavior", "Verification of CAPM and APT Models," "Procedure of Box and Jenkins"
- Final qualification work: “Analysis of the impact of the dividend factor on the profitability of shares of companies of Russian issuers”
- Average score (current): 4.66

MASTER`S DEGREE | 2019-2021 | RANEPA, INSTITUTE OF ECONOMICS, MATHEMATICS AND INFORMATIONAL TECNOLOGIES

- Specialization: Big data systems in economics
- Final qualification work: “Estimate of the impact of dividends and the dividend factor on the return on stocks and portfolios through machine learning methods”
- Average score (current): 4.5

Skills and abilities

TO WORK WITH THE COMPUTER:

- Confident user of MS Word, MS Excel, MS Power Point
- Knowledge of the VBA package
- Knowledge of the programming language R, ability to process data in R
- Basic knowledge of programming language Python: Pandas, NumPy, Multiprocessing
- Basic knowledge of document markup language LaTex, of data query language SQL
- Experience with data in the terminal Bloomberg

LANGUAGE SKILLS:

- Knowledge of English at Intermediate level

INTERPERSONAL SKILLS:

- Skill to work in team (participation in team comprtitions)
- Leadership: was the captain of teams in educational competitions

PERSONAL CHARACTERISTICS:

- Focus on results
- Learnability
- Diligence in work

PARTICIPATION IN HACKATHON DATA_AUDIT | FROM 19.10.2019 TO 20.10.2019

- Develop of process to assessment of the performance of housing services (parsing reviews, word-processing, identification of emotional color, risk visualization)
- http://project1733072.tilda.ws/page7789842.html

Experience

JUNIOR RESEARCHER IN INSTITUTE OF APPLIED ECONOMIC RESEARCH | FROM 16.02.2019 TO 15.06.2019

PORTFOLIO RISK ANALYST | MFO “VZAIMNO” | FROM 16.07.2019 TO 13.09.2019

- Development and estimation of a scoring model for the portfolio of borrowers:
- Collection and analysis of data from various sources
- Primary data processing: series interpolation and smoothing
- Application of machine learning algorithms and econometric models for forecasting new customers

INTERN-SPECIALIST OF 1ST CATEGORY (BUISINESS ANALYTICS) | PROGRAMM IT-JUNIOR | PUBLIC JOIN STOCK COMPANY “BANK VTB” | FROM 16.09.2019 TO THE CURRENT MOMENT

- Immersion in the subject area of financial monitoring
- Interaction with contractors and customers
- Work with documentation (design solutions for SAS AML)
- Participation in the implementation of new software
- Architectural fixation
- Work with data warehouse, data marts and source systems