Ivan Vorobiov

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Objective

Quantitative analyst with expertise in derivatives pricing and machine learning, supported by a strong mathematical background. Specializing in mathematical finance and data-driven solutions, I aim to leverage my quantitative and analytical skills to tackle complex financial challenges and contribute to innovative solutions.

Skills

Languages: Russian (Native), English (Upper-Intermediate)
Programming: Python, C#, C++
Typesetting: LaTeX
Interests: Mathematical Finance, Monte Carlo Methods, Machine Learning, Abstract Algebra

Employment Experience

Sber, 2021 - Present
- Senior Quantitative risk analyst.

MIPT Grant under the supervision of Professor A.Ya. Kanel-Belov, 2019 - Present
- Young Matematician

Education

Higher School of Economics, Moscow
Faculty of Mathematics, Bachelor's Degree
2024
Yandex School of Data Analysis
2025
Higher School of Economics, Moscow
Faculty of Mathematics, Master's Degree
2026

Honors and Awards

- Certificate of Appreciation for National Olympiad in Mathematics, 2017-2018
- Winner of Moscow Mathematics Olympiad, 2018-2019
- Diploma of second degree for Tournament of Towns, 2018-2019

Projects

- American Option Pricing via Least Squares Monte Carlo:
Designed and implemented a comprehensive pricing model for complex American options using the Regression-Based Monte Carlo method. The project served as a sophisticated pricing service, contributing to accurate and efficient option valuation.

Activities and Training

- Samsung IT School, Android Development, 2017-2018
- International Summer Conference of Tournament of Towns, 2019 (Student), 2020 (Assistant)
- Combinatorics and Algorithms, 2017, 2018 (Student), 2019, 2020, 2021 (Assistant)
- Summer School "Modern Mathematics", 2018, 2019

Publications

- "Kvant", 2021, "Linear Independence of Radicals", A. Kanunnikov, I. Vorobiov
- "Mathematical Enlightenment", 2021, "On the Linear Independence of Radicals", I. Vorobiov