

December 29, 1998

Moscow, Russia

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zaytsevnikita007@gmail.com

Education

HSE, Faculty of Economic Sciences, program: Economics 2016-2020

Experience

ALFA-BANK JSC

August 2018 - October 2018

Intern at the Brokerage Directorate

- Exploring the main competitor markets and transforming information into presentations
- Presentation of the results of marketing research
- Creative solution to the issue for additional provision
- Company investment products to Bank customers
- Improving Bloomberg skills to meet your objectives

JSC "ACRA"

April 2019 - June 2019

Intern at the Department of Macroeconomic Risks and Macro Forecasting

- Compiling a database for many countries in Excel to organize country rankings
- Gaining experience with the Haver database

ALFA-BANK JSC

July 2019 - January 2020

Leading Expert in Mathematical Modeling and Forecasting in the Department

Treasury Modeling and Forecasting

- Active participation in the development of mathematical models for account balances
Bank customers

- Formulation of quality criteria for developed models
- Presentation of developed models to the head of the Bank department
- Implementation of developed models in the Treasury business processes
- Defining the procedure for checking the stability of models

Skills

- Knowledge of mathematical statistics, econometrics, time series analysis, some machine learning methods as well as dynamic optimization
- Ability to use methods of financial analysis of the bank
- The skill of a comprehensive analysis of various banking operations: traditional active and passive operations, banking services and products
- Knowledge of basic macroeconomic models

- Knowledge of the most popular asset pricing anomalies and fundamentals behavioral pricing
- Knowledge of asset valuation models: CAPM, APT and multifactor models
- Ability to apply various valuation methods: income approach, FCFF, FCFE, market approach and cost approach
- Knowledge in the field of fundamental and technical analysis
- Knowledge of the most popular currency investment strategies: Carry Trade and Momentum
- Knowledge of how to form and diversify asset portfolios
- Understanding the principles of construction and the main types of derivative financial instruments
- Knowledge of the basics of accounting and IFRS

Additional Information

Russian - native, English - upper-intermediate

MS Office, R, Python, SQL, Bloomberg, Thomson Reuters Eikon, and Haver.