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## EDUCATION

2000-2006 **JOHN M. OLIN SCHOOL OF BUSINESS** **St. Louis, MO**
**WASHINGTON UNIVERSITY**
*Doctor of Philosophy in Business Administration, May 2006*
*(specializing in applied Financial Econometrics using Bayesian MCMC methods)*

- Dissertation “Essays on Finance and Macro modeling” defended in March 2006
- Advisor and Dissertation Committee Chair Professor Siddhartha Chib
- “Joint Estimation of Affine Jump-Diffusion continuous time model conditional on both: time-series of underlying and panel of options prices” (work in progress)
- Estimating Dynamic Stochastic General Equilibrium models (earlier version)
  “Indeterminacy, change point and the price puzzle in an estimated DSGE model,”
  *Journal of Economic Dynamics & Control, Elsevier vol. 33 (2009) p. 624-648*
- “Yield Curve Estimation and Model Comparison in Discrete Time” (work in progress)
- Assist in development of a comprehensive Bayesian software package
- Teaching Assistant of Options Pricing, Risk Management, Business Statistics both in undergraduate and MBA classes
- Washington University Doctoral Fellowship
- Washington University Doctoral Research/Teaching Assistantship
- Beta Gamma Sigma Honor Society

2000-2002 **JOHN M. OLIN SCHOOL OF BUSINESS** **St. Louis, MO**
**WASHINGTON UNIVERSITY**
*Master of Science in Business Administration (in Finance),* December 2002

- “Testing and explaining size effect of CAPM”

2000-2001 **WASHINGTON UNIVERSITY MATH DEPARTMENT** **St. Louis, MO**
*Master of Arts in Statistics with thesis,* December 2001

- “Theoretical vs. Market Values of Public Companies.”

1998-2000 **JOHN M. OLIN SCHOOL OF BUSINESS** **St. Louis, MO**
**WASHINGTON UNIVERSITY**
*Bachelor of Science in Business Administration with honors,* May 2000
Double major in finance and actuarial math (probability and statistics)

- Recipient of Honors Program Faculty Invitation for outstanding undergraduate students in Washington University Business School
- Golden Key National Honor Society
- Dean’s List

## EXPERIENCE

June 2006-present | **REINSURANCE GROUP OF AMERICA, INC. (RGA)** | **Chesterfield, MO**

*Vice President Quantitative Risk, Financial Markets*

- Risk management, including dynamic hedging of EIA and VA blocks
- Dynamically hedging multiple Greeks (Delta, Rho, Gamma, Vega, etc.)
- Model building for fixed income (swaps, treasuries, credit spreads, etc.) and equity markets
- Pricing derivative securities via semi-closed form and Monte-Carlo
- Producing interest rate scenarios for cash flow testing and use by pricing actuaries
- Working with Valuations department on Fair Value of liabilities
- Manage several associates with graduate degrees
- Provide company-wide consulting on capital markets related issues

May 2010-Present | **WASHU OLIN BUSINESS SCHOOL FINANCE DEPARTMENT (OLIN)** | **St. Louis, MO**

*Adjunct Professor of Finance*

- Teach MSF “Fixed Income Derivatives” course (Fall’10)
- Teach MSF “Advanced Fixed Income and Credit Risk Modeling” course (Spring’11)

January 2006-April 2010 | **SAINT LOUIS UNIVERSITY FINANCE DEPARTMENT (SLU)** | **St. Louis, MO**

*Adjunct Professor of Finance*

- Teach MBA “Fixed Income Securities and Markets” course (Winter’06&’07; Fall’07-’09)
- Teach MBA “Investments” course (Summer2006)

May 2004-May 2006 | **FEDERAL RESERVE BANK (FRB)** | **St. Louis, MO**

*Visiting Economist*

- Collaborate research with M. Dueker on Bayesian estimation of DSGE models

May 2003-August 2004 | **EIDELMAN, FINGER & HARRIS, INC.** | **St. Louis, MO**

*Consultant for mutual fund managers*

- Developed trading / screening tool by building empirical models of stock price dynamics

August 2001-March 2004 | **CROWN INVESTMENT PARTNERS, LLC** | **St. Louis, MO**

*Consultant for the hedge fund President and CEO*

- Built rigorous templates for automated side-by-side valuation of large number of companies

May 2000-July 2001 | **STIFEL NICOLAUS, INC.** | **St. Louis, MO**

*Investment Banking Analyst*

- Created rigorous Excel templates and macros in Visual Basic
- For valuation used Alcar DCF, Excel, Research Insight (Compustat), and Bloomberg
- Personally dealt with CEOs and CFOs of clients while working on their project

## PROFESSIONAL ACTIVITIES, CONFERENCES, AND AFFILIATIONS

June 2009 - *Present* — **MASTER OF SCIENCE IN FINANCE (MSF) AT OLIN WASHU** — **Saint Louis, MO**
*Advisory Board Member*

June'07-'10 — **"ACTUARIAL SEMINAR" RGA PROFESSIONAL CONFERENCE** — **Saint Louis, MO**
*Presenter*

June 2007 — **"COMPUTING IN ECONOMICS AND FINANCE" SCE CONFERENCE** — **Montreal, Quebec**
*Presenter*

March 2006 — **SNDE CONFERENCE** — **St. Louis, MO**
*Presenter*

- J. Ramsey **Best Paper Prize** for presenting "Timing Transitions Between Determinate and Indeterminate Equilibria"

June 2005 — **"COMPUTING IN ECONOMICS AND FINANCE" SCE CONFERENCE** — **Washington, D.C.**
*Presenter*

August 2005 — **FOMC FEDERAL RESERVE BRIEFING** — **Saint Louis, MO**
*Presenter*

November 2004 — **"DSGE MODELS AND FINANCIAL SECTOR" CONFERENCE** — **Eltville am Rhein, Germany**
*Presenter*

- Presented the first version of my joint paper with M. Dueker
"Discrete Monetary Policy Changes and Changing Inflation Target in estimated DSGE model"
*FRB of St. Louis Review*, November/December 2005 Vol. 87, No. 6

2007-2008 — **AMERICAN ACADEMY OF ACTUARIES SCENARIO GENERATION WORKING GROUP**
*Member*

- Provided interest rate scenarios and helped analyze comparable scenarios form the key industry vendors creating a set of recommendations for AAA regulatory body

Summer 2009 — **JOURNAL OF EMPIRICAL FINANCE (JEF)**
*Referee*

Spring 2008 — **JOURNAL OF ECONOMIC DYNAMICS AND CONTROL (JEDC)**
*Referee*

January 2005- Present — **INTERNATIONAL SOCIETY OF BAYESIAN ANALYSIS (ISBA)**
*Member*

February 2003- Present — **AMERICAN FINANCE ASSOCIATION (AFA)**
*Member*

## OTHER DATA

- Enjoy programming in Matlab, C/C++, SAS, VBA, Gauss
- Language skills: fluently speak Russian, Ukrainian and possess basic knowledge of French
- Non-professional interests: reading semi-scientific publications in such fields as relativity theory, cosmology, quantum mechanics, AI research, DNA research, quantum computing, etc.
- Professional chess player since early childhood
- Certified winner of math and professional chess contests (including MAA) in high-school and college
- I was born in Ukraine in 1978 and became a **US citizen** in 2003
- "Papers of my youth" written in the dawn of my academic career: MSBA and M.A. thesis

August 2010