Alexey Chugunov, FRM

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EDUCATION AND ACADEMICS

2012 – 2014 | **New Economic School**
Master of Arts in Economics
Coursework: Finance and Econometrics
Thesis: "Copula-marginals parametrization trade-off in models for financial returns"
GPA: 4.0

2007 – 2012 | **Lomonosov Moscow State University**
Specialist in Mathematics and System Programming
Coursework: Applied Mathematics, Systems Analysis, Operations Research
Thesis: "Pareto frontier visualization in complex potential assessment systems"
GPA: 4.5

EMPLOYMENT EXPERIENCE

2022 – present | **Balyasny Asset Management**
Commodities Risk Technology, Senior Engineer
Broadened the risk platform's scope by introducing different markets and instruments
Built efficient and reliable data pipelines
Calibrated models to meet the specific needs of different commodities markets
Developed a commodities-focused data visualization tool
Covered all commodity asset classes

2020 – 2022 | **Citi**
Commodities Model Validation, VP
Technical validation of pricing models for complex commodities products
Developed Framework for Business Automation solutions
Introduced parallelization to independent model validation solution
Integrated DevOps into various projects
Introduced Team Management Solutions

2017 – 2020 | **Ernst & Young LLP**
Financial Services Risk (Quantitative Advisory Services), manager
Developed algorithms and apps for Time Series construction, filling, statistical testing, validation across various asset classes (FX, Equities, Volatilities, Correlations, etc.)
Participated in developing production-based systems for FRTB purposes
Lead team of 5 people in developing cloud-based solution for time series management
Front Office model documentation
Technical validation

2014 – 2017 | **Gazprombank (Joint-stock Company)**
Oil & Gas Projects Department (Investment Banking), analyst
Problem assets management (risk analysis, strategy development, debt restructuring)
Management consulting (strategy, operations, etc.; government consulting)
Projects and companies analysis and valuation
Financial services (M&A deals, debt issuance)
Commodities market research
Participation in coal, petrochemical, refinery, CNG, gold mining & gas trading projects
Development of oil projects cost valuation system

2011 – 2011 | **SOGAZ, Insurance Company**
Office of Planning and Analysis, intern
Back-tested and stress-tested reserve risk models
Enhanced the performance of underlying algorithms

SKILLS

Language skills:
- Russian (native)
- French (basic)
- English (advanced, IELTS certificate: 8.0)

Computer skills:
- **Modeling:** Python, R, Matlab, Excel, Stata, STATISTICA, Mathematica
- **Programming:** C/C++, Javascript, Parallel programming (OpenMP, MPI), SQL
- **Cloud solutions:** Docker, Kubernetes, Azure, AWS, Apache Spark
- **DevOps:** Git, Bitbucket, Jira, Continuous Integration
- **Documentation:** LaTeX, MS Office, Markdown, MkDocs
- Bloomberg, Thomson Reuters

ACTIVITIES & TRAINING / INTERESTS

- **Academic activities:**
  Financial Risk Manager—Certified by the Global Association of Risk Professionals (Nov 2015)
  Winner of "Idea Fair of Moscow Southwestern Administrative Area 2007"
  Winner of Moscow Southwestern Administrative Area French language Olympics 2005
- **Professional interests**: Finance, Time Series Analysis, Multiobjective Optimization, Machine Learning, Decision Theory
- **Hobbies:** Traveling, Photography, Snowboarding, Quad Biking, Cycling