

# ALLA MERKULYEVA

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## OBJECTIVE

To obtain a full-time position in Banking / Financial Services Industry related to risk management, quantitative analysis.

## EDUCATION

**Purdue University**, West Lafayette, IN

M.S. in Statistics with specialization in Computational Finance *May 2007*

M.S. in Applied Mathematics *May 2006*

**Kharkiv National University**, Kharkiv, Ukraine

B.S. in Applied Mathematics *July 2002*

## SELECTED COURSE WORK

**Finance:** Portfolio Management; Financial Management; Risk Management-VaR; Asset Pricing; Options and Futures; Fixed Income Securities; Interest Rate Models.

**Statistics/Math:** Probability; Stochastic Processes; Applied Regression Analysis; Time Series; Advanced Statistical Methodology; Stochastic Calculus; PDEs.

**Quantitative Methods:** Design of Financial Algorithms and Programming; Monte-Carlo Simulations; Spreadsheet Modeling; C Programming; Numerical Methods.

### Team-Based Course Projects

- “*Construction of an Active Fund - Can this really beat the market?*” Created a trading strategy, using SAS/Excel Solver analysis which outperformed the benchmark.
- “*An Introduction to the Hedge Fund Industry*” Provided an overview of the hedge fund industry, with an emphasis on the performance and strategies of hedge funds.
- “*Analysis of Final Exam Scores: Multiple Linear Regression and ANOVA*” Used SAS analysis to predict students’ final exam performance.

## PROFESSIONAL EXPERIENCE

**Teaching Assistant** Department of Mathematics, Purdue University *August 2003 - present*

- Taught Algebra, Business Calculus, and Differential Equations courses.
- Prepared lesson plans, quizzes and exams; organized review sessions for exams.
- Received avg. 4.6/5.0 student evaluations for 6 semesters of teaching based on 15 parameters.

**Computer Course Instructor** British Council, Kharkiv, Ukraine *Spring 2003*

- Taught MS Excel, MS Word, MS Windows and other computer skills to English teachers.

**Financial Analyst Intern** L.T.D. Dairy Products, Kharkiv, Ukraine *Summer 2001*

- **Data Analysis:** Analyzed sales data to accurately forecast the supply of dairy and general food industry products.
- **Problem solving:** Performed analysis of retail outlets operation to help managers decrease loss of milk and dairy products from spoilage and leftovers. Researched lower cost suppliers.

## COMPUTER SKILLS

MS Office, SAS, R, @Risk & Trading Technologies X-TRADER, Excel/VBA, Maple, MATLAB, C/C++

## LANGUAGES

Proficient in English, Russian, and Ukrainian. Worked as a Russian-English interpreter

## ACTIVITIES

Member of Purdue Student Managed Investment Fund

Member of Purdue Salsa Club

Vice President of Purdue Quantitative Finance Club

Mentor of Purdue Women in Science Program