

Ivan Vassilev

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OBJECTIVE a position with a major financial institution as a quantitative analyst.

EDUCATION

MS in Statistics with Specialization in Computational Finance Expected May 2007
Purdue University, West Lafayette, IN
GPA of 3.5 on a 4.0 scale

BA in Mathematics May 2005

Minors: Economics, Computer Science

Wabash College, Crawfordsville, IN

Graduated Magna Cum Laude with a GPA of 3.6 on a 4.0 scale

RELATED COURSES

Mathematics of Finance • Options with Numerical Methods • Corporate Finance •
Financial Engineering • Simulation Design • Analysis of Financial Algorithms •
Portfolio Management • Risk Management • Microeconomics • Macroeconomics •
Time Series • Linear and Nonlinear Regression Models • Database Design

EXPERIENCE

Teaching Assistant, Purdue University, West Lafayette, IN August 2005-present
Instructor for Introduction to Probability Models.

Give lectures on probability, discrete and continuous distributions and applications.

Grade homework, labs and exams.

Conduct help sessions.

Intern, Genworth Financial, Lynchburg VA Summer 2006

Calculated Statutory and GAAP reserves for people on disability.

Lowered the reserves by over \$200,000 by updating the database for people on disability.

Improved the existing process for reserve calculations.

Worked with mainframes and actuarial software.

Intern, Wabash College, Crawfordsville IN Summer 2003

Calculated probabilities for Round Robin Tournaments.

Wrote computer simulations in order to verify results.

Conducted statistical analysis of the results.

Lab Operator, Wabash College, Crawfordsville IN August 2002-May 2005

Provided help with standard computer software.

Fixed computer and printer problems.

COMPUTER SKILLS

Software: Microsoft Word, Excel, PowerPoint, Access

Programming Languages: Java, C++, SAS, VBA, SQL

HONORS AND AWARDS

Dean's List – 3 semesters

Distinction on Comprehensive Examinations in Mathematics

Actuarial exam P passed May 2004

ACTIVITIES

Treasurer, Kappa Sigma Fraternity, Lifeguard, Actuary Club, Chess Club