

NIK TUZOV

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EDUCATION

PURDUE UNIVERSITY, W. Lafayette, IN
Ph.D. in Statistics with emphasis on Quantitative Finance, expected 05/2008
M. S. in Computational Finance, 2006
Current GPA: 3.66/4.00. Ross Scholarship recipient.

MOSCOW AVIATION INSTITUTE, Moscow, Russia
M.S. in Applied Mathematics, 2000
Thesis: "Equity portfolio optimization with credit risk constraints".
Research: Russian bond market trading and short-term investment.

SELECTED COURSEWORK

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|---|-------------------------|--------------------------------|
| ✓ Portfolio Theory & Management | ✓ Statistical Arbitrage | ✓ Interest Rate models |
| ✓ Fixed Income Securities & Derivatives | ✓ Risk Management | ✓ Stochastic Volatility models |
| ✓ Credit Risk & Derivatives | ✓ Stochastic Calculus | ✓ Monte-Carlo simulation |

PROGRAMMING SKILLS

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|--------|--------------|----------|-------------|------------|
| ✓ C | ✓ VBA | ✓ SPSS | ✓ Ox system | ✓ CQG |
| ✓ C++ | ✓ SAS | ✓ MatLab | ✓ PcGive | ✓ X-Trader |
| ✓ Java | ✓ S-PLUS / R | ✓ GAMS | ✓ Excel | |

EXPERIENCE

[WALTER RAQUET CAPITAL](#), CT, USA, 05-08/2006

Hedge fund.

Quantitative analyst. Hired to consult WR on quantitative aspects of hedge fund business. Developed models for performance assessment and hedging of money managers. Contributed to WR asset allocation strategy. Trained staff to implement the developed methodology.

PURDUE DEPARTMENT OF STATISTICS, 2003 – present

Consultant, Statistical Consulting Service group.

Provide professional consulting in *Applied Statistics/Design of experiment/Quality control* field. Analyze initial problem statements to proceed with *model building, diagnostics and validation*. Maintain constant feedback with clients, superiors and co-workers to share experience and ensure high quality of consulting. Document the client-consultant interaction process for the record. Participate in statistical group projects for business and non-profit organizations.

PACIOLI THE AUDIT COMPANY, Moscow, Russia, 2002-2003

Audit and Business Consulting company.

Consultant. Hired to join a group project to create an automated audit system. Collaborated with auditors, business consultants and software developers. Learned how to use visual modeling software and developed a package of initial system specifications by a given deadline. Final product: automated audit system Audit.NET.

EXTRACURRICULAR ACTIVITIES

- Public Speaking: Toastmasters International, Purdue 2004 - present.
- Officer, Argentinean Tango Club of Purdue, 2003 - present.