ANASTASIA ERASTOVA

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EDUCATION

NEW YORK UNIVERSITY The Courant Institute of Mathematical Sciences New York, NY

MS in Mathematics in Finance (expected – January 2020)

Coursework: Computing in Finance, Risk & Portfolio Mgmt with Econometrics, Derivative Securities, Stochastic Calculus, Algotrading & Quant strategies, Continuous Time Finance, Scientific Computing, Interest rate & FX models, Data Science in Finance

NRU HIHGER SCHOOL OF ECONOMICS Moscow, Russia

UNIVERSITY OF LONDON INTERNATIONAL PROGRAM

BS in Economics (HSE), BSc in Economics & Finance (UoL) (Sept 2014 – July 2018)

Coursework: Calculus, statistics, probability theory, abstract mathematics, linear algebra, econometrics, time series & panel data, investment management, corporate finance, micro & macroeconomics, sociology

EXPERIENCE

BNP PARIBAS New York, USA

Global Markets Summer Quantitative Associate (May 2019 – August 2019)

- *Quant Research:* derived in closed form the Convexity Adjustment for Fed Funds rate, created a benchmark model for the bank
- *FXLM Structuring*: created a spreadsheet for 3 regions with live data that updates the investors weekly with possibilities of investments in BNPP sovereign fixed income products

NEW YORK UNIVERSITY – Courant New York, USA

Grader of Theory of Probability (Fall 2018), ***Grader of Mathematics for Finance***(Spring 2019)

- Graded homework assignments for 30 second-year undergraduate students weekly
- Advised and commented on students' performance

NATIONAL RESEARCH UNIVERSITY Moscow, Russia

Teaching Assistant in Sociology (Sept 2016 – July 2018)

- Graded homework assignments for 30 second-year undergraduate students weekly
- Advised and commented on students' performance

ALFA BANK Moscow, Russia

Summer Intern (June 2016)

- Researched 9 industries (media, agriculture, IT start-ups, etc.) by examining financial statements
- Conducted interviews with over 20 company owners/managers and classified information in excel
- Analyzed Alfa-Potok credit scoring, business operation

PROJECTS

Algorithmic trading - Python project with 3 months trades and quotes data

- built effective adjusting and cleaning algorithms for large dataset (17GB) • developed portfolio optimization strategies using CVXOPT
- built an Impact model using non-linear regression.

Does Trust Matter: Role of Institutional & Interpersonal Trust in Economic Development & Growth

- Collected data on 89 countries for two periods of WVS Waves 5 and 6 of 2005-2014 years
- Extended model of Tabellini (2010) and found personal trust being important for level rather than pace of development and institutional trust is mostly responsible for pace

Modelling Bitcoin prices

- Analyzed the daily prices of Bitcoin in USD for 5 years, from Dec 13, 2012 to Dec 13, 2017
- Found that MA(2)-EGARCH(1,1,1) fits the data the best

Financial Crises: fundamental and psychological aspects

- Analyzed the nature of financial crises, concentrating on behavioral aspects

L'Oreal Branstorm Case Championship 2016

- Developed marketing strategy in team of 3 for La Roche Posay products
- Created key-work game to promote LRP product awareness by "curing" game character with them

COMPUTER SKILLS/OTHER

Programming Language: Python, C/C++, Java

Other Software: LaTeX, VBA Excel, Eviews, Stata, MS Office, Bloomberg

Certifications: "C++ Programming for Financial Engineering" from Baruch College

Languages: Russian (native), English (fluent), Italian (Advanced), German (Beginner)