Vyacheslav Gorovoy, PhD

Moscow, Russia

Professional Experience

<table>
<tr><td>May 2007-
Current</td><td>New Economic School,
Professor

● Courses: Financial Engineering, Structured Products, Trading Strategies, Financial modeling in Excel
● Student’s advisory

Executive education projects:
● Sberbank500 (large scale executive MBA program):
    ○ Jointly teaching Finance course
    ○ Co-Director of the program
● Sberbank CIB: Derivatives Banking products training
● Real Option training

IT activities:
● development of software for active learning (quizes, educational games)
● exams processing software</td></tr>
<tr><td>2008-
2009</td><td>Ernst&Young Consulting
Contractor
Developing Hedging strategy for companies from Energy sector
Pricing Complex FX-Commodity Swap, Pricing Complex IRS</td></tr>
<tr><td>Dec 2006-
May 2008</td><td>Standard Bank, Moscow
Senior Manager, Market Risk
Market Risk for fixed income products
Monitoring and Reporting Bank's Liquidity Risk
Pricing Derivatives Products, Structured Products (CLN, FX collars est.)</td></tr>
<tr><td>Oct 2005-
Aug 2006</td><td>UBS, Stamford (USA)
Validation Group, Risk Management Department
Testing and Development of Equity Derivatives Models, Trade Approvals</td></tr>
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Jun 2004- Sep 2004	**BNP Paribas, New York, Summer Internship** **Fixed Income Research Group** Developing models for Interest Rate Derivatives pricing
Jan 1997- May 1998	**GA Finance, Investment Company, Moscow, Russia** **Equity Analyst:** Equity Research and Valuation

Education

Jun-2001- Oct 2005	**Northwestern University, PhD** **Financial Engineering** Dissertation: Eigenfunction extension approach in Derivatives Pricing
Aug 1999- May 2001	**Indiana University** MA in Economics
Aug 1995- May 1997	**New Economic School** MA in Economics
Sep 1988- Jan 1994	**Moscow State University, Physics Department** Master of Science in Physics with honors Major: Nuclear Physics

Publications

- Joint with V. Linetsky, "An Intensity-based Approach to Mortgage Prepayment Modeling", *Mathematical Finance*, Oct, 2007
- Joint with V. Linetsky, "Shadow Interest", *RISK*, December, 2003
- Joint with V. Linetsky, "Black's Model of Interest rates as Options, Eigenfunction Expansions and Japanese Interest Rates", *Mathematical Finance*, Vol. 14, 2004
- Joint with I.T. Obukhovsky, "Six-Quark Configuration in the NN System Correlated with Experiment", Conference Proceedings, Dubna-95, 1995

Awards/Honors

- Walter P. Murphy Fellowship, Northwestern University, 2001-2002
- Master's theses was acknowledged as one of the best among students' works by Nuclear Department, MSU, 1994
- Best Professor from students, NES, Master in Finance, 2014, 2010