Sergey Syntulsky

01.07.2014 now	–	**Worldquant, LtD** **Senior quantitative researcher** Alpha research, asset classes – equity, futures.

15.02.2014 01.07.2014	–	**Yandex, LtD** **Leading analyst** Developed model for quantitative projects portfolio management and strategy analytics.

01.01.2009-
20.02.2014

Institute of System Monitoring

Chief research officer

Led quantitative research activities in middle-sized company focused on intelligent software development for energy and financial industries.

Major projects:

- Risk management model for power sector companies (managing price and volumetric risks for producers and consumers of electricity), model was based on specific power price model and interest rates model. Price model included such factors as fuel prices, water reserves dynamics, loading order, planned outages of generators and grid nodes, shocks in demand based on weather and industrial reasons. Interest rates model was simple mean-reverting Vasicek model. Patent was registered (117672). Same model of power price was used for alpha research purposes.

- District heating system optimization model. Model enabled change loading between different heating generators based on specific nodal pricing model. It also supported investment decitions. Patent 137138.

- Valuation methodology for smart grid project. Valuated smart grid as real option to build local power generators.

- Credit risk management model for one of the major Russian commercial banks: scoring/debt valuation model and collection process optimization model (dynamic programming based on Markov decision process).

01.09.2007-
01.10.2009

Institute of System Monitoring

Project manager, leading quantitative analyst

Developed model for electricity supply and demand planning (C#, R). Model included coarse-grained power system regimes optimization.

EDUCATION

01.09.2011- 07.07.2014	**New Economic School** Master in finance.
01.09.2002- 01.07.2007	**Saint-Petersburg State University** Faculty of mathematics and mechanics, computer science.