

Vadim Martynov

Curriculum Vitae

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Education

- 2015–2020 **Ph.D. in Economics**, California Institute of Technology, Pasadena, CA, GPA: 4.0.
- 2015–2016 **Master of Science in Economics**, California Institute of Technology, Pasadena, CA, GPA: 3.9, Specialization - Game Theory, Probability Theory, Mechanism Design.
- 2011–2015 **Bachelor of Mathematics**, National Research University - Higher School of Economics, Moscow, GPA: 3.85, Thesis: "Multiunit Auctions".
- 2013 – 2014 **Yandex School of Data Analysis**, Coding and Algorithm courses, Moscow.
- 2014 **Hebrew University**, International Economic Summer School, Jerusalem, GPA: A.

Work Experience

- Summer 2018 **Western Asset Management Company**, Risk Analyst Intern, Pasadena, CA.
 - Implemented a pricing function and calculated Greeks for Credit Default Swap Options.
 - Created a Scenario Analysis application for the desk.
- Summer 2012 **MilBank**, Analyst Intern, Moscow.
 - Forecasting economic states of other banks (partners) and evaluating their true value. Combining both data from the market and from banks' reports. Improved efficiency of the previous algorithm by more than 10%.
 - Analyzed banks' balances.
- 2012–Present **Teaching Assistant**, Pasadena, CA; Russia, Moscow.
 - Courses taught at Caltech: Advanced Game Theory courses.
 - Courses taught at NRU Higher School of Economics: Calculus, Advanced Calculus, Linear Algebra courses.

Miscellaneous

- 2010 – 2015 **Evaluator and administrative assistant**, Mathematical olympiads and clubs for middle and high school students, Moscow: the Mathematical Feast, the Tournament of Cities, the Oral maths olympiad at the School 57, the Interregional multi-subject Olympiad of NRU HSE.

Achievements

- 2018 **Publication in Journal of Economic Theory**, "The Speed of Sequential Asymptotic Learning".
<https://www.sciencedirect.com/science/article/pii/S0022053117301321>
- 2011 **European Team Championship**, Bridge (card game), Albena, Bulgaria.
Member of the national team.
- 2005 – 2011 **Winner of scientific olympiads for students**, Moscow.
Winner of 10+ Olympiads in mathematics and physics including: the Lomonosov Olympiad, the Moscow Math Olympiad, the Moscow Physics Olympiad, the Conquer Vorobyevi Gori, MSU's and MIPT's Open mathematical and physical olympiads.

Awards

- 2015–current California Institute of Technology Scholarship.
- 2011 – 2015 Moscow Government Scholarship for Students.

Skills

Programming Languages: Python, R, MS Office, LaTeX.

Portfolio Managing: Chicago Quantitative Alliance Challenge, competition to run a virtual hedge fund.

Caltech Finance Courses taken: Financial Mathematics, Quantitative Risk Management, GPA:4.3.

Languages

English Advanced

Russian Native speaker

Documents can be provided upon request.