

Dmitrii Ivanovskii

Per aspera ad astra

WORK EXPERIENCE

OCTOBER 2017

Cryptology (Russia, Moscow)

Software Engineer, Quant

Developing of universal crypto currency trading platform for arbitrage, market making and algo execution. Advisory services to a new crypto exchange and blockchain projects analytics. I developed back office for crypto that already used in several hedge funds. I was responsible for market data and trading engines, improved latency and round trip. Moved most of the code base to a modern async approach and websocket connections. Took part in developing strategies that manage investors money

JUNE 2017 - SEPTEMBER 2017

Facebook (UK, London)

Software Engineer Intern

Core infrastructure team. Implemented code coverage collection for integration tests of high load systems. Improved reliability of internal services which critically important for the main web site

SEPTEMBER 2016 - JUNE 2017

Bcs Global Markets (Russia, Moscow)

Software Engineer

Support of global quants competition BcsQuants.com. Development infrastructure for algorithmic trading. Responsible for full cycle of development and marketing of several new finance products for investing bank clients. Developing market models of price prediction. Creating trading strategies for the most liquid instruments of Moscow, London and Germany Exchanges

DECEMBER 2015 - SEPTEMBER 2016

Cadence Design Systems

(Russia, Moscow and USA, California, San Jose)

Software Engineer Intern

Software development for the electronic design automation sector: implementing algorithms of fast 2D interpolation, wave compression, refactoring of big legacy code base, improving runtime of calculation methods, developing more effective data structures to create the best timing signoff solution on the market. Got opportunity to join a team in the main office in Silicon Valley for summer.

JUNE 2013 - AUGUST 2013

Moscow Exchange (Russia, Moscow)

Q&A Engineer Intern

Development of automatic tests for the Russian stock market. Contributed to python wrapper of framework for working with testing stands of Moscow Exchange platform

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🔗 deamoon.github.com

EDUCATION

2012 - 2018 **Bachelor & Master**

MOSCOW INSTITUTE OF PHYSICS AND TECHNOLOGY

Math and Computer Science, Yandex School of Data Analysis, Big Data department

PROJECTS

2016 **Quant competition (Link)**

Online backtest and competition for market algorithm strategies based on history and online data. Project was financed by UMNIIK grant for 2 years. At the second year project was bought by Big Russian Finance Group BCS and changed name to BcsQuants.com

2015 **Cloud for data science (Bitbucket)**

Cloud-based platform for allocation personal jupyter notebook servers

2014 **Facebook A/B (Github)**

Application for running A/B testing company of cover photos on Facebook pages

2013 **Search engine (Bitbucket)**

Developed simple search system website acm.timus.ru

SCIENCE ARTICLES

TRADING goo.gl/ZZOtda
RANDOM 3-SAT goo.gl/R2C1d3
BACHELOR DIPLOMA goo.gl/xerIkM

SOFTWARE AND ANALYTICAL SKILLS

GOOD LEVEL Python, C++, Quantitative trading, Statistics
INTERMEDIATE Java, Linux, Machine Learning, Javascript, Hadoop, Spark, Django
BASIC LEVEL Postgres, Redis, SQL, React, Azure, Docker, OpenStack, Ansible