

YURY LUZHKOV

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Professional Summary

I am a first year MS Data Science student at the University of Zurich. I am interested in analysis of data and market research and creation of solutions for financial companies. I am highly motivated to learn more in both traditional financial instruments and new blockchain and Web3 technologies. Good at working and collaborating with team members to strive for the best possible results. I am constantly engaged with different projects related to automation of tasks related to data collection and data analysis ranging from finance to engineering. I am currently seeking a job or internship in finance, available immediately (40% during lecture period, and full-time during lecture free periods). Can participate on-site/hybrid/online in Canton of Zurich, in other locations looking for remote involvement. I am excited to work hard under your guidance to leverage toward a more sufficient, sustainable, better future!

Projects

To view all Projects, click the link to <https://www.yuryluzhkovportfolio.com>

Investment Strategy Methods

2023-Current

- Downloaded historical candle stick data of crypto assets on different timeframes. Looking to download more discrete (order book data) and perform deeper analysis. Looking at downloading stock data.
- In the process of using Delta-Normal approach, Historical simulation, Monte Carlo simulation to test investment strategies.
- In the process of applying EMA, TD Sequential MACD & Reverse MACD, Fibonacci, Markov Chains.
- Learning Quant Investment strategies. Investigating Black-Scholes/Merton equation.
- Possibly using Differential equations and Calculus, Butterfly effect, Chaos theory, Runge-Kutta methods, Mandelbrot set, logistic equation, Fourier transformation for option pricing, Astrophysical mathematics.

Water Purification with Renewable Energy

2022-2023

- Collaborated with a team of 4 in Hawaii hotels market analysis. Found out hotel water consumption. Selected system size.
- Conducted large research in renewable energy, battery options, water purification devices. Came up with the best solution.
- Designed water purification systems suit Hawaii coastal hotels.
- Reduced carbon emissions by eliminating reliance on fossil fuel-powered water purification systems.
- Eliminated the need for transporting fossil fuels to remote areas, enhancing accessibility and sustainability.

Experience

Global Function Summer Internship, Financial Services Company Alfa-Capital

2019

- Performed company course training
- Worked closely with people who have confirmed buy sell orders of different financial instruments.
- Archived old documents for effective use of office space and better efficiency of search

Education

Master of Science (MS): Data Science (Minor Economics), University of Zurich – Zurich, Switzerland

2024-Present

Bachelor of Science (BS): Mechanical Engineering, Boston University - Boston, MA

2019 – 2023

Selected Coursework: Calculus I & II & III, Differential Equations, Programming for Engineers, Computational Linear Algebra, Engineering Design, Electric Circuits, CAD, Probability, Statistics and Data Science for Engineers, Advanced Engineering Mathematics, Introductory Microeconomic Analysis, Introductory Macroeconomic Analysis, Intermediate Micro Economics, Environment Economics, Fluid Mechanics, Thermodynamics, Manufacturing, Mechanics I & II, Product Design, Mechanics of Materials, Material Science, Instrumentation (Embedded systems), Heat Transfer, Theory Heat Transfer, Solar and Space Physics, Simulation of Physical Processes, General Chemistry, Intro Rocket Science, Brothers Karamazov.

Skills

CORE COMPETENCIES: Economics | Engineering Design | Manufacturing | Embedded Systems & Signal Processing | CAD & Modeling Software & Geometric Tolerances | Collaboration

TECHNICAL/SOFTWARE: Microsoft Office 360 (Word, Excel, PowerPoint) | MATLAB | Python | C | SolidWorks | Creo Parametric | COMSOL | Wolfram Mathematica

LANGUAGES: English (Fluent) | Russian (Fluent) | French (Intermediate)

Awards

College of Engineering 2023 Entrepreneurial Award, “Water Purification with Renewable Energy”