Mariya Pyatkova

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Academic training in Finance, Economics and Mathematics.
Professional experience in developing analytical models.
International and interdisciplinary background.

Education

2017   Phd in Economics and Finance
       Milano-Bicocca University, Milano, Italy, DEFAP graduate school
       Research interests: Banking, Multinational Banking, Corporate Finance, Financial mathematics
2012   Master in Economics and Finance
       Bocconi University, Milan, Italy
2010   Master of Science in Applied Mathematics,
       South Ural State University, Chelyabinsk, Russian Federation
2009   Bachelor in English translation for professional communication
       South Ural State University, Chelyabinsk, Russian Federation
2008   Bachelor of Science in Mathematical Methods in Economics,
       South Ural State University, Chelyabinsk, Russian Federation

Current position

Quantitative Analyst
State Street, Krakow, Poland.

Working experience

Analyst in the Economic and Financial department
INTERCOM-L, Chelyabinsk Russian Federation
07.2013 - 12.2013

- Collect and analyze financial data; provide budget forecasts for the next year;
- Help in building economic models for transport and supply departments;
- Profit and loss accounting; help in developing strategies.

- ✓ The model to which I contributed generated a saving in transportation cost of 70% in yearly base;

Economics Analyst
Government of Sverdlovsk region, Ekaterinburg, Russian Federation, The Department of Economics and Innovation.
11.2010 - 08.2011

- Profit factor analysis, budget forecasting process coordination, forecast order, sales and capital;
- Organize and run an International exhibition "INNOPROM-2011";
- Support the preparation of the investment proposals for Special Economic zone "Titanium Valley" such as Siemens and Boeing and project support for the Sverdlovsk region government

Teaching experience

01.2016 - 06.2016   Teaching Assistant (TA) in Microeconomics I
Catholic University, Milano, Italy

– Classes, office hours, homework, examinations and evaluation.

11.2012 - 06.2013   TA in Applied Mathematics, Macroeconomics I and Microeconomics I
Bocconi University, Milano, Italy

– Classes, office hours, homework, examinations and evaluation.

Conferences proceedings

1. M. Pyatkova, S. Turlakova. 2010. "*Simulation on the company operation which specializes of air tickets*", XIth Russian symposium "Strategic planning and evolution of enterprises", organized by Central Economic Mathematical Institute, Moscow;
2. M. Pyatkova, S. Turlakova. 2010. "*Simulation on the company which sells tickets in the volatility aviation market*", VIIIth All-Russian scientific-practical conference "Innovative economy and industrial policy in the region", St. Petersburg Polytechnic University, St. Peterburg, Talin.

Working papers:

2017. F. Bellini, M. Pyatkova, I. Negri. "*Backtesting VaR and expectiles with realized scores*";
2017.   V. Cerasi, M. Pyatkova. "*Interlocking directorates and Macroeconomics shocks: Theoretical approach.*"

Honors / Awards

2014   DEFAP PhD Scholarship, Milano, Itlay (3 years) ;
2011   Bocconi University Scholarship for the Master in Economics and Finance, Milan, Italy(1 year);
2008   South Ural State University Master of Science in Applied Mathematics, Chelyabinsk, Russian Federation, (2years);
2005   South Ural State University for Bachelor of Science in Mathematical Methods in Economics, Chelyabinsk, Russian Federation (3 years).

Conference participations

2016   "Recent Advances in Quantile and M-quantile Regression", Pisa, Italy;
2015   "Bolzano-Bozen Risk school", Bolzano, Italy;
2015   "Risk Measures: Frontiers of Mathematics and Regulation", Bologna, Italy
2014   "Energy Finance 2014", Erice, Italy;
2014   The DEFAP-LASER Summer School, "Applied microeconomics", Milan;

Software skills

Analytical   Matlab, VBA, STATA, EViews, R, C++, Python;
General   LATEX, Microsoft Office.

Languages

Russian-Native; English-Advanced; Italian-Intermediate.