Anna SRAPIONYAN

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EDUCATION

CORNELL UNIVERSITY — **Ithaca, NY**

PhD in Applied Mathematics (GPA: 3.9/4.0) — **Sep. 2014 – present**

- Concentration in Financial Mathematics
- Cornell Graduate School Fellowship — **2014 – 2015**
- Selected coursework: Asset Pricing (PhD seminar), Mathematics of Financial Systems (PhD Seminar), Behavioral Finance
- Thesis: Risk-neutralization Techniques and Examples |PhD Committee: P. Patie, R. A. Jarrow, A. Minca, G. Samorodnitsky

Graduate Teaching Specialist/ TA Trainer — **Jul. 2016 – present**

- Develop and co-facilitate workshops to prepare new TAs for their roles in working with students
- Learn innovative teaching methods, and receive training in workshop facilitation
- Conduct microteaching sessions

Instructor

- Quantitative Methods of Financial Risk Management (ORIE 5650) — **Jan. 2017 – May 2017**
- Introduction to Engineering Probability and Statistics (ENGRD 2700) — **Jun. 2016 – Aug. 2016**

Teaching Assistant — **Aug. 2015 – present**

- Financial Engineering with Stochastic Calculus, Engineering Stochastic Processes I and II, Derivatives Securities I and II

THE UNIVERSITY OF CHICAGO — **Singapore**

Master of Science in Financial Mathematics (GPA: 4.0/4.0) — **Sep. 2013 – Jun. 2014**

- Selected coursework: Options Pricing, Statistical Risk Management, Portfolio Theory, Fixed Income Derivatives
- Scholarships: Luys Foundation.Education (41,000USD), Ayb Educational Foundation, Armenian General Benevolent Union (AGBU), Armenian International Women's Association (AIWA)

YEREVAN STATE UNIVERSITY — **Yerevan, Armenia**

Bachelor of Mathematics with Honors (GPA: 4.0/4.0) — **Sep. 2009 – Jun. 2013**

- Scholarship: Ministry of Education Full Tuition
- Publication: Riesz Bases Generated by the Spectra of Sturm-Liouville Problems, Electronic Journal of Differential Equations

EXPERIENCE

INSTITUTE OF MATHEMATICS AND ITS APPLICATIONS — **Minneapolis, MN**

Math-to-Industry Boot Camp Participant — **Jun. 2017 – Jul. 2017**

- Worked in a team on the project "Personalized Marketing" under the mentorship of Richard Sharp (Data Scientist, Starbucks)
- Designed decisions making strategy for sending offers by determining KPIs and using reinforcement learning algorithms

BARCLAYS CAPITAL — **Singapore**

UChicago MSFM Project Lab Participant — **Apr. 2014 – Jun.2014**

- Implemented the novel algorithm of "Arbitrage-Free Smoothing of the Implied Volatility Surface" (M.R.Fengler, 2005)

MAROON ANALYTICS — **Singapore**

UChicago MSFM Project Lab Participant — **Dec. 2013 – Mar.2014**

- Created the tools for the pricing and risk management of financial products using a third party library, F3 from FINCAD

LUYS FOUNDATION. EDUCATION — **Yerevan, Armenia**

Mentorship Community Coordinator — **Jan. 2013 – Aug. 2013**

- Oversaw the community of 300 international and local students
- Designed and implemented projects and Speaker Series promoting mentees' personal and professional development

YEREVAN STATE UNIVERSITY — **Dec. 2010 – Jun. 2011**

- Assisted Prof. Dalalyan to publish the handbook "Linear Spaces and Linear Functions" providing solutions to specific problems and proofreading the theory

EXTRACURRICULAR ACTIVITIES AND ACHIEVEMENTS

- Teaching Assistant of The Year Award, Cornell School of Operations Research and Information Engineering — **May, 2017**
- Winners' Club Member ("Best Student in IT Sphere" Republic of Armenia Presidential Award recipients) — **2009 – present**
- 50th International Mathematics Olympiad — **Bremen, 2009**
- International Zhautykov Olympiad in Mathematics — **Almaty, 2009**
- Olympiad of Young Fellows in Mathematics — **Moscow, 2008**

ADDITIONAL INFORMATION AND SKILLS

- Languages: English (fluent), Armenian (native), Russian (fluent)
- Computing: C++, Python, R, MatLab, AMPL, MS Office, HTML, FINCAD F3
- Interests: Chess, swimming, reading and travelling