

# Anna SRAPIONYAN

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## EDUCATION

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### CORNELL UNIVERSITY

PhD in Applied Mathematics (GPA: 3.9/4.0)

Ithaca, NY

Sep. 2014 – present

- Concentration in Financial Mathematics
- Cornell Graduate School Fellowship

2014 – 2015

Graduate Teaching Specialist/ TA Trainer

Jul. 2016 – present

- My responsibilities include presenting workshops with a co-facilitator, conducting microteaching sessions, presenting and assisting with Undergraduate TA development program

Instructor

Jun. 2016 – Aug. 2016

- Introduction to Engineering Probability and Statistics (ENGRD 2700)

Teaching Assistant

Aug. 2015 – present

- Financial Engineering with Stochastic Calculus (ORIE 5600)
- Engineering Stochastic Processes I and II (ORIE 4520/5520, ORIE 3510/5510)

Conferences

- Methods of Mathematical Finance (A conference in honor of Steve Shreve's 65<sup>th</sup> birthday) CMU, Jun. 2015
- Women in Financial Mathematics (Inaugural National Conference) IPAM, UCLA, May 2015

### THE UNIVERSITY OF CHICAGO

Singapore

Master of Science in Financial Mathematics (GPA: 4.0/4.0)

Sep. 2013 – Jun. 2014

- 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
- Student Academic Company Member
- Research: Riesz Bases Generated by the Spectra of Sturm-Liouville Problems, Electronic Journal of Differential Equations, Vol.2013 (2013), No71, pp.1-8 (<http://ejde.math.txstate.edu/>)

Sep. 2012 – Jun. 2013

## EXPERIENCE

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### BARCLAYS CAPITAL

Singapore

UChicago MSFM Project Lab Participant

Apr. 2014 – Jun.2014

- Arbitrage-Free Smoothing of the Implied Volatility Surface

### 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 leading third party library, F3 from FINCAD
- Built a pricing “engine” that enables the user to accurately price a portfolio of vanilla options on equities

### LUYS FOUNDATION. EDUCATION

Yerevan, Armenia

Mentorship Community Coordinator

Jan. 2013 – Aug. 2013

- Oversaw the community of 300 international and local students
- Organized Speaker Series on 21st century skills by Luys Alumni (Negotiation, Problem Solving, Project Management, etc.)
- Designed and implemented projects promoting mentees' personal and professional development

### YEREVAN STATE UNIVERSITY (YSU)

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

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- Winners' Club Member (“Best Student in IT Sphere” RA Presidential Award recipients) 2009 – present
- 50<sup>th</sup> International Mathematics Olympiad Bremen, 2009
- International Zhautykov Olympiad in Mathematics Almaty, 2009
- Olympiad of Young Fellows in Mathematics Moscow, 2008

## ADDITIONAL INFORMATION AND SKILLS

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