

Gleb A. Chuvpilo, CFA

New York, NY

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Education	MIT Sloan School of Management <ul style="list-style-type: none">Financial Technology Option (Financial Engineering program)GPA: 4.7/5.0	Cambridge, MA 02/03-06/05
	Massachusetts Institute of Technology <ul style="list-style-type: none">Reached Ph.D. candidacy in Computer Science. GPA: 5.0/5.0M.S. in Electrical Engineering and Computer Science. GPA: 4.4/5.0	Cambridge, MA 09/00-02/03
	Moscow University <ul style="list-style-type: none">B.S. in Computer Science, Aerospace Engineering, and Law; minor in SociologyGPA: 5.0/5.0. President Putin's Scholarship Award	Moscow, Russia 09/96-06/00
Experience	Clarium Capital Management <i>Vice President, Research & Trading</i> <ul style="list-style-type: none">Fixed income strategist generating interest rates trading ideas for a \$1Bn+ global macro book, focusing on G7 (US, EU, Japan) and EM (Brazil, Mexico) ratesAssist Peter Thiel in instrument selection, portfolio construction, and risk allocationDevelop an analytical platform to generate and backtest systematic trading strategies in fixed income, equities, foreign exchange, and commodities marketsAdvisor to Palantir Technologies, a premier Silicon Valley start-up in Palo Alto, CA	New York, NY 11/07-now
	Goldman Sachs <i>Quantitative Analyst/Trader, Global Alpha and Global Equity Opportunities hedge funds</i> <ul style="list-style-type: none">Investigated market microstructure, analyzed transaction costs, and optimized algorithmic trading strategies for US, European, and Japanese equities marketsEvaluated the issues of information leakage and signaling when trading in dark liquidity pools and crossing networksHelped calibrate a proprietary conic optimization package used for portfolio constructionExplored the use of signals from options markets in the Corporate Actions Early Warning / Merger Arbitrage model for positions in portfolio holdings	New York, NY 04/07-10/07
	Lehman Brothers <i>Associate, Interest Rates Trading</i> <i>Summer Associate, Interest Rates Trading</i> <ul style="list-style-type: none">Fixed income strategist responsible for building Kalman Filter-based algorithmic trading models for US Treasury products and managing Lehman's electronic trading bookDeveloped game-theoretic trading strategies for automated market making in the US Treasury and Agency markets on TradewebDesigned financial models in coordination with Derivatives Research team to improve Lehman's hit rate in the US Treasury and swaps marketsIdentified various relative value arbitrage opportunities in the US Treasury market, analyzed idiosyncratic risk exposure and developed hedge strategies to reduce the exposure and cover the market movements	New York, NY 08/05-04/07 06/04-08/04
	Massachusetts Institute of Technology <i>Researcher and Graduate Student, Computer Science and Artificial Intelligence Lab</i> <ul style="list-style-type: none">Wrote M.S. thesis entitled "High-Bandwidth Packet Switching on the Raw General-Purpose Architecture", published at the International Conference on Parallel ProcessingDeveloped Hidden Markov models for the Admixture Mapping Project for the whole-genome admixture scan for human disease genesInvestigated the application of Network Calculus to fairness analysis of network processors the ETH Swiss Federal Institute of Technology, ZurichReceived excellent student feedback for teaching Computational Structures, Embodied Intelligence, and Multithreaded Parallelism classes	Cambridge, MA 09/00-06/05
	Biochemtechnica <i>Venture Capital Analyst</i> <ul style="list-style-type: none">Part-time investment analyst at a venture capital firm specializing in biotech start-upsReviewed business plans of potential investments, evaluated the technology and opportunities space, and reported the findings to the investment committeeWorked with clients on Patent and Intellectual Property Law	Moscow, Russia 01/95-06/00
Leadership	<ul style="list-style-type: none">Co-founder of a semi-finalist team at the MIT Clean Energy Prize competition (2010)Leadership award, The Latin American Council at Lehman Brothers (2007)Recruiter for Lehman Brothers at MIT and Harvard, MBA and Ph.D. (2005-2007)Treasurer for MIT-Russia Initiative for Business and Technology (2002-2003)	
Skills	<ul style="list-style-type: none">Linux, Matlab/Java/C++/Python, SQL, VBA, Bloomberg API, Tibco/TibRVFluent in English, French, and Russian; beginner in Spanish	
Interests	<ul style="list-style-type: none">Sailing (MIT Ocean Racing Team), scuba diving (certified NAUI diver), photography	