## ANDREY KRISHENIK

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## **EDUCATION**

Cornell University, Ithaca, New York, United States

School of Operations Research and Information Engineering August 2010 – present

Ph.D. Candidate (expected graduation: June 2014)

GPA: 4.01/4.00

• Concentration: Applied Probability and Statistics Minors: Finance, Pure Mathematics

• Special Committee: Andreea C. Minca, Robert A. Jarrow, Leonard Gross

Moscow Institute of Physics and Technology, Moscow, Russia

Department of Applied Mathematics and Management

Master of Science in Applied Mathematics and Physics **September 2008 – June 2010** 

GPA: 4.80/5.00

• Specialization: Theory of Management, Cybernetics and Operations Research

Bachelor of Science in Applied Mathematics and Physics September 2004 - June 2008

GPA: 4.84/5.00

• Specialization: Theory of Management, Cybernetics and Operations Research

SUMMER SCHOOLS

École Polytechnique, Palaiseau, France

5th European Summer School in Financial Mathematics

August 2012

St. Petersburg State University, St. Petersburg, Russia

Summer School in Probability and Statistical Physics

June 2012

London School of Economics and Political Science, London, UK

Department of Finance

July 2008 - August 2008

Professional EXPERIENCE

Cornell University, Ithaca, New York, United States

Teaching Assistant

June 2011 - present

• Probability (Ph.D. level course)

• Stochastic Calculus for Finance and Stochastic Processes (graduate and undergraduate courses)

Moscow Institute of Physics and Technology, Moscow, Russia

Lecturer

August 2009 - July 2010

• Linear Algebra and Mathematical Analysis (undergraduate courses)

Research

A. Krishenik, A.C.Minca, J.Wissel, When Do Creditors with Heterogeneous Beliefs Agree to Run?,

2012, available at SSRN: http://ssrn.com/abstract=2181106

Conference Presentations INFORMS Annual Meeting 2012, Phoenix, A game theoretic approach to funding liquidity modeling AMS Sectional Meeting 2012, Rochester, Microstructure of Funding Markets

Additional Information Computer Skills: Matlab, C++, LaTeX, MS-Office, Mathematica

Language Skills: Russian (native), English (fluent)

Distinctions: Russian Mathematical Olympiad finalist (2002 - 2004)

Russian Mathematical Olympiad winner (2002)

Moscow Regional Mathematical Olympiad winner (2001 - 2004)

Moscow Region Governmental Award for excellent studies (2002, 2004)

Abramov Fellowship for excellent studies (2007)

McMullen Fellowship for 2010-2011 academic year at Cornell University

Other: Former Russian Tennis Tour player