MIKHAIL SIZOV

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EDUCATION

National Research University Higher School of Economics — Moscow, Russia
Faculty of Computer Science — **September 2022 - June 2025**
Master of Data Science MSc program, GPA 7.95/10

National Research University Higher School of Economics — Moscow, Russia
International College of Economics and Finance (ICEF) — **September 2018 - June 2022**
London School of Economics Dual degree BSc program, Economics and Finance, GPA 8.29/10

WORK EXPERIENCE

Lead Analyst — **T bank** — **February 2026 - Present**
Structural Risk Modeling Team Lead

Senior Quantitative Analyst — **Raiffeisen Bank Russia** — **November 2024 - February 2026**
Vice President

- Designed and deployed an internal LLM chatbot that interprets user questions, generates SQL, and retrieves real-time risk data from internal systems
- Expanded the chatbot to automatically generate committee presentations, perform what-if scenario analysis, and explain liquidity metric changes
- Developed MCP servers that automate report generation and integrate tools to calculate liquidity and interest rate risks
- Built an AI-driven equity benchmark portfolio for fund performance comparison, using structured company and macro inputs to generate explainable stock selection and benchmark returns

Senior Quantitative Analyst — **Raiffeisen Bank Russia** — **July 2024 - November 2024**
Financial Markets Risk Management

- Established benchmarks to evaluate the performance of mutual funds
- Updated prepayment models for private loans & intraday liquidity models for corporate liabilities

Quantitative Analyst — **Raiffeisen Bank Russia** — **May 2023 - June 2024**
Financial Markets Risk Management

- Built models to assess liquidity and interest rate risks of corporate and private liabilities, including off-balance
- Constructed models to calculate the implied volatility of currency options

Leading Economist — **Bank of Russia (CBR)** — **December 2022 - May 2023**
Risk-modeling team (Banking Regulation & Analytics Dept.)

- Applied ML techniques (Boosting, logits, etc.) to develop Early Warning System to detect banks' risky borrowers
- Used Simulations to assign PD to Credit Rating
- Validated Income Prediction Models and suggested criteria for data provided by banks

1st Category Economist — **Bank of Russia (CBR)** — **December 2021 - December 2022**
Risk-modeling team (Banking Regulation & Analytics Dept.)

- Developed stochastic banks' balance sheet model using optimisation techniques
- Participated in PD modeling and performed ad-hoc analytics on banks' data

VC analyst **Limpid VC Fund** **September 2021 - December 2021**

- Analyzed start-up metrics, prepared and presented scoring models while communicating with founders directly

Financial Planning & Analysis trainee **Mars Wrigley** **May 2021 – October 2021**

- Analyzed P&L, Net Cashflow Statements; consolidated KPIs, worked on financial planning

Private Equity Analyst Intern **Milestone Capital** **March 2021 – June 2021**

- Worked with databases while analyzing companies; summarized CIMs and Teasers, conducted industry research

EXTRA-CURRICULAR ACTIVITIES

Class Teacher **Higher School of Economics** **September 2024 - Present**

Class teacher for Quantitative Finance and Asset Pricing & Financial Markets courses

FRM — Part I & II passed (Certified) **August 2025**

Product Owner **Center of Mathematical Finance** **September 2022 – December 2022**

Modeling Tails of Distributions by Importance Sampling: Application in Risk-Management

Oliver Wyman Impact 2022 – Semifinalist **February 2022**
Campus Finance Corporate Finance Course **September 2021 – December 2021**
Case competition (Cup Moscow, Russia) – top 25% Award **November 2019**

ADDITIONAL INFORMATION

- Programming languages: Python (proficient), SQL(intermediate), R(intermediate)
- Languages: Russian (native), English (fluent IELTS 7.5)