europass Curriculum Vitae

Dr. Krassimir Kostadinov

Saarbrücken 66117 Germany

(+352) 621 636 127 (+49) 152 543 932 48

krassimir.kostadinov@gmail.com

Date of birth 18/07/1978 | Nationality Bulgarian

WORK EXPERIENCE

01/2015 – now

Head of R&D

TheMarketsTrust Advisory (Luxembourg) | Financial Software & Advisory Firm

- Leading the R&D Team (6 engineers)
- Design and Functional Concept of software solution for valuation & credit rating of Hybrid Securities
- Key Expert in a project funded by the EU Commission for the establishment of a new Credit Rating Agency

06/2012 – 12/2014

Freelance Consultant

UniversalOwner (Luxembourg) | Working for Banks & Software Vendors

- Co-founder of an innovative Start-Up for IFRS and Basel II/III reporting software for banks in Asia & Africa
  - Product Design, Product Management and Business Development activities
- Expert on multiple projects in the Risk Management Area for German and International banks, including:
  - Calibration of OpVaR models
  - Implementation of Basel IRB Approach in corporate & retail areas
  - Statistical Model Implementation for portfolio segmentation, PD and LGD Estimation
  - Liquidity Risk Management / Liquidity Coverage Ratio
- Awarded by the Trade Chamber in Luxembourg with an Innovation Prize for a project in the area of UCITS IV.

02/2006 – 05/2012

Product Manager | Department Lead “Data Access & Valuation”

Fernbach Software International | Banking Software Vendor

- Leading interdisciplinary teams on Internal & External projects, including:
  - Presales worldwide
  - Product Optimisations
  - Concept and Development of bespoke solutions for major customers
- Functional concepts on a wide range of topics, including:
  - Valuation of Structured Products
  - Calibration of PD/LGD curves
  - Stress Testing
  - Hedge Management and Hedge Accounting
  - Impairment according to IFRS
- Software implementation, including functional definition of interfaces, data analysis and QA
- Project Management at software migrations, implementations or change management projects

EDUCATION

03/2003 – 03/2006

Ph.D. in Mathematics

Munich University of Technology

- Developed a novel model for Portfolio Credit Risk.
- Investigated the properties of the model both Theoretically and Numerically.
- Published 3 articles in peer-reviewed scientific journals.

09/1997 – 07/2002

M. Sc. in Mathematics

Sofia University, Bulgaria

- Major in Actuarial Mathematics, top 5% grade record.

06/2013

Qualification in Machine Learning

PERSONAL SKILLS

Mother tongue(s) Bulgarian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C2	C2	C2	C2	C2
German	C1	C1	C1	C1	C1
French	A1	B1	A1	A1	A1
Russian	C1	C1	B1	B1	B1

Levels: A1/2: Basic user- B1/2: Independent user- C1/2 Proficient user
Common European Framework of Reference for Languages

Communication skills

- Experience in diverse environments: professional, academic, teaching, entrepreneurial

Computer skills

- Operating Systems: Linux & Windows, including Administration
- Programming Languages: SQL, VB, Java, R, Matlab/Octave, Mathematica, Julia, Python, JavaScript D3
- Databases: Development and QA of Data Interfaces, complex reports and BI Tools like QlickView or BIRT
- Machine Learning: Bayesian MCMC methods, Clustering Algorithms, Google's TensorFlow
- Documentation: Development of Technical Guides
- Applications: All office applications, including complex macro programming, Jira, Bitbucket / Mercurial
- Financial Software: Fernbach (FlexFinance), Wolters Kluwers (FinArch), MSCI (RiskMetrics), FinCad, Numerix, Bloomberg, and others

ADDITIONAL INFORMATION

Selected Publications

- Kostadinov, K. (2005): Tail approximation for credit risk portfolios with heavy-tailed risk factors. In: Journal of Risk 8/2
- Kostadinov, K. (2006): Monte Carlo Fixing for Structured Products. In: Banken & Sparkassen 6/1