

Eugene Lykhovyd

Ph.D., CFA Level 2 Candidate

EDUCATION

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- **Texas A&M University** College Station, TX
PhD in Industrial Engineering; GPA: 4.00 out of 4. Sep 2014 – Aug 2019
 - **Selected coursework:** Stochastic Programming, Stochastic Processes, Complexity Theory, Analysis of Algorithms, Randomized Algorithms, Linear/Integer Programming, Application of Random Processes, Theory of Inference.
 - **Research:** Graph Algorithms, Combinatorial Optimization, Non-differentiable Optimization.
 - **National Technical University of Ukraine “KPI”** Kyiv, Ukraine
Bachelor of Science in System Analysis with Honors Sep 2010 – June 2014

SELECTED EXPERIENCE

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- **J.P. Morgan Chase** New York City, NY
Quantitative Research Associate August 2019 – present
 - Model optimization, GPU / high-performance C++ implementations, primarily working with FX quants.
 - **J.P. Morgan Chase** Jersey City, NJ
Quantitative Research Summer Associate May 2018 – August 2018
 - Optimized quantitative research library performance with average speed up of 63%.
 - **Texas A&M University** College Station, TX
Research and Teaching Assistant Sep 2014 – May 2019
 - **Research Assistant - Network Optimization:** Graph clustering and partitioning. Finding large cohesive subgraphs. Integer Programming modeling.
 - **Teaching Assistant - Simulation methods & applications:** Taught the applied half of ISEN 625 (Simulation methods) for a group of 40 master students (Fall 2015). Supervised the lab portion. Supervised grading the lab coursework (and online class section) with 2 more graders assigned. Taught lab section and assigned grades for MMET 412 (Inventory planning) for 48 students (Fall 2018, Spring 2019).
 - **University of Florida** Shalimar, FL
REEF OPS Researcher May 2016 – Aug 2016
 - Constructed a graph representation of materials from AFLOW library (<http://www.afflowlib.org/>) and applied network analysis methods. Also studied semidefinite programming estimates of clique relaxations.

SELECTED PROJECTS (TODO)

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- **Russian Doll Search:** Fast combinatorial B&B for hereditary structures in graphs. Scientists can quickly add their own verifier procedures and immediately obtain an algorithm. Used in the lab and across colleagues.

SKILLS

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- Graph Algorithms, Operations Research, Integer Programming.
 - Distributed Systems, Big Data, Petabyte Scale Distributed Storage, Mapreduce, Microservices.
 - Parallel Computing, Key-Value Databases, Server Administration, Machine Learning, Functional Programming.

PROGRAMMING SKILLS

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- **Languages (proficient):** OCaml, C++, python, bash
 - **Languages (familiar):** Java, SQL, PHP
 - **Technologies:** Octave/MATLAB, CPLEX/Gurobi
MPI, Linux, git, Sphinx, vi, hydra, Jira/bitbucket

HONORS & AWARDS

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- **ICS Harvey J. Greenberg Research Award 2021** Most outstanding contribution in OR/MS/Analytics by INFORMS Computing Society.
 - **ISEN Graduate Fellowship 2014-2018** The scholarship providing a guaranteed four year financial support during studying. Awarded only for a couple prospective students.
 - **The President of Ukraine Scholarship 2010** Awarded for excellence in studying and taking top places in student math competitions.
 - **Winner of the All-Ukraine contest-defense of scientific and research projects of student members** Awarded for a project for finding Fermat point in GIS and for excellence in Computer Science/Math.

HOBBIES

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- Private Pilot, guitars, gymnastics, Go