

ALGIRDAS GRYBAS

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EDUCATION

CARNEGIE MELLON UNIVERSITY, Tepper School of Business

Master of Science in Computational Finance

GRE Quant: 800/800

Pittsburgh, PA
Dec '08

- Merit Scholarship recipient
- Member of Graduate Finance Association, Alpha Asset Management, Quantitative Finance, Real Estate, Latin American Business clubs

JACOBS UNIVERSITY BREMEN, School of Engineering and Science

Bremen, Germany

Bachelor of Science in Mathematics

Jun '07

- **Bachelor thesis:** "Efficient Computation of Transparent Boundary Conditions for Waves Traveling in Shear Flow"
- **Option pricing:** Presented to graduate students on derivation of Black-Scholes Partial Differential Equation and European call price formula
- **Stochastic processes:** Presented to graduate students on stochastic processes with particular focus on the Ornstein-Uhlenbeck process
- **Efficient matrix computation:** Presented on efficient matrix computation applications in Google search

EXPERIENCE

DEUTSCHE BANK

Frankfurt, Germany

Fixed Income Sales Support, Summer Analyst

Jun '06 – Sep '06

- Supervised allocations, confirmations to clients, and on-time settlements in Euroclear and domestic markets
- Facilitated Sales Support teamwork between offices in Frankfurt, Milan, Paris, and Madrid
- Trained a full-time analyst to assume my responsibilities after my internship
- Used Bloomberg, Euclid, Magellan, Bloomberg Autobahn, TradeWeb, MarketAxess
- Tested and supported an SQL contact database

Fixed Income US Domestic Settlements, Analyst

Jan '06 – Feb '06

- Built a macro which reduced the daily report generation time from 20 min. to 15 sec.

Fixed Income EuroClear Post-Settlements, Summer Analyst

Jun '05 – Sep '05

- Monitored, resolved and followed up on failing bond trades
- Helped to improve the quality of fails reporting
- Communicated with sales assistants, traders and external clients
- Used AXS Point, ET905, dbTrader, E-Track, dbClient, Counterparty Finder

ACTIVITIES

TEPPER OPPORTUNITY FUND, Analyst

- Provide fund managers with analyses of US healthcare companies using relative and DCF valuation

JACOBS UNIVERSITY INVESTMENT CLUB, President

- Led an Equity Research project on Central and Eastern European companies, received positive evaluations from JPMorgan, Deutsche Bank, Goldman Sachs, East Capital

PULSE COPY SERVICES, Financial Manager

- Communicated with clients, devised pricing policies, prepared accounting and sales forecasts

JACOBS UNIVERSITY STUDENT GOVERNMENT FINANCIAL AFFAIRS COMMITTEE, Leader

- Allocated student parliament budgets, worked closely with administration, managed budget accounting

ADDITIONAL INFORMATION

- **Languages:** Lithuanian (native), English & German (fluent), Russian & Spanish (basic)
- **Computer skills:** C++, VBA, SQL, R, Matlab, Mathematica, Python, MPI, SPSS, HTML, PHP, Prolog, SML
- **Mathematics:** Participated in local and international Mathematics competitions
- **Investments:** Outperformed the Lithuanian Stock Exchange index OMXV on a regular basis
- **Other activities:** Debating (participated in European Debating Tournament 2003 and World Schools Debating Championship 2004), singing, playing saxophone (graduated from a music school), basketball, tennis