Dimitri Zavarin

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT Los Angeles, CA
Master of Financial Engineering GRE: 170/170 (Quant) Expected Dec 2027

- *Awards:* Merit Scholarship Recipient
- *Relevant Courses:* Stochastic Calculus, Econometrics, Financial Accounting
- *Organizations:* UCLA Club Track & Field

UCLA Los Angeles, CA
B.S., Mathematics/Economics, Computing Specialization GPA: 3.92 Jun 2026

- *Awards:* Phi Beta Kappa Honor Society, Dean's Honors List (7 out of 12 quarters)
- *Relevant Courses:* Advanced Topics in Financial Mathematics, Advanced C++ Programming, Econometrics, Partial Differential Equations, Applied Numerical Methods, Analysis II
- *Organizations:* DAW (Digital Audio Workspace) Events Committee

SKILLS

- *Technical Skills:* C++, Python, R, Alteryx

EXPERIENCE

HASA POOL INC. Santa Clarita, CA (remote)
PE-backed regional water treatment chemical manufacturer Summer 2025
Finance Intern

- Developed Alteryx workflow to detect and flag mispriced invoices sent to customers, leading to the identification of 2 major billing errors and improving revenue accuracy
- Engineered profit model incorporating complex cost drivers (raw materials, transportation, sales, and labor costs) using Alteryx to calculate margins for customer/product pairs
- Automated high-level sales performance reporting using Alteryx and Power Query to generate presentation-ready tables, supporting analysis for the Private Equity Board and saving approximately 15 hours of manual data preparation monthly
- Utilized Python in Excel to clean sales datasets for analysis by external consultants

PROJECTS

Multi-Asset Spatiotemporal Stochastic Volatility Options Engine Apr 2026 – Sept 2026
(GitHub Repository)

- Developed a novel multi-asset SDE with spatiotemporal volatility spillovers across a user-defined economic network, capturing return correlations and volatility contagion effects
- Built a Python calibration pipeline (constrained VAR and Cholesky decomposition) and a high-performance C++ Monte Carlo simulator with a Longstaff-Schwartz American option pricer

ADDITIONAL INFORMATION

- *Languages:* Spanish (intermediate)
- *Interests:* Long-distance running, baseball statistics