Artem A. Tsvetkov

Faculty of Economics and Business
University of Groningen
Nettelbosje 2
9747 AE Groningen
The Netherlands

Email: a.tsvetkov@rug.nl

Current positions

Head of CVA/CCR, Trading Quants, FR Model Development, ING Bank
Docent, University of Groningen

Research Interests

Quantitative finance, stochastic processes, asset pricing

Appointments

	Industry
2008–present	ING Bank, Financial Risk, Model Development
2004–2008	ABN AMRO Bank
	University
2014–present	University of Groningen, The Netherlands
2016–2018	Free University, The Netherlands
2002–2004	University of Nijmegen, The Netherlands
1998–2002	University of Groningen, The Netherlands
1994–1998	Lebedev Physical Institute, Moscow, Russia

Teaching

2014–present	'Quantitative finance', 'Finance theory and modelling', RuG
2016–2018	'Stochastic processes for finance', VU
2000–2001	'Quantum Physics II' and 'Electronics', RuG
1995–1996	'Optics' and 'Electricity and Magnetism', MIPT

Education

1994	PhD in Physics, Lebedev Physical Institute, Moscow, Russia
1990	MSc in Physics, Moscow Institute of Physics and Technology, Russia

Publications and presentations

Conference presentations

Global Derivatives
WBS Interest Rate
Top Quants Meeting
OIS discounting
Valuation of Complex & Illiquid Financial Instruments

Other publications

20+ publications in Physics including Nature and PRL
available at ResearchGate