Olga Biedova, Ph.D.

College of Charleston

(617) 386-6778
biedovao@cofc.edu
olga.biedova@gmail.com

277 Western Ave, Apt.2,
Boston, MA 02134

RELEVANT PROFESSIONAL EXPERIENCE

Assistant Professor of Business Analytics — **College of Charleston**, 66 George St, Charleston, SC 29424 — *Fall 2020-Present*

- Conducting research in the fields of Information Systems and Business Analytics
- Independent development of the course materials, Lecturing, Grading, and Advising
- Serving the college community

Primary Instructor — **Bentley University**, 175 Forest St, Waltham, MA 02452 — *2017-2020*

- Independent development of the course materials, Lecturing, Grading, and Advising

Researcher/Intern in Asset/Life Department — **Allianz Global Investors GmbH**, 24/24a Seidlstrasse, 80335 Munich, Germany — *Summer 2016*

- Analyzing risk management procedures in the fund and insurance sectors
- Analyzing existing and developing new solutions in the areas of fixed indexed and variable annuities and index-linked hybrid solutions

EDUCATION

Ph.D. in Business *2015 – 2020*
With concentration in **Business Analytics**
Thesis title: Optimization and Comparison of Portfolio Insurance Strategies
Bentley University, Waltham, MA

M.S. in Information and Communication Systems Security *2013 – 2015*
Thesis title: Bayesian Approach in Risk Modelling
National Technical University of Ukraine "Kiev Polytechnic Institute", Kyiv, Ukraine

B.S. in Information and Communication Systems Security *2009 – 2013*
National Technical University of Ukraine "Kiev Polytechnic Institute", Kyiv, Ukraine

RESEARCH AGENDA

Research Interests Business analytics; Information Management; Quantitative Finance; Statistical Modelling

Dissertation Title	Portfolio Insurance Strategies. Parameter Optimization and Comparison Study.
Papers	Biedova, O. and Steblovskaya, V. 2020. "Multiplier Optimization for Constant Proportion Portfolio Insurance (CPPI) Strategy". *International Journal of Theoretical and Applied Finance*.
Working Papers	Biedova, O. 2019. "Volatility Target Portfolio Insurance (VTPI) Strategy." *Working paper. Status: manuscript preparation.*
	Biedova, O., Steblovskaya, V., Wallbaum, K. 2019. "Comparison Study of Portfolio Insurance Strategies." *Working paper. Status: manuscript preparation.*
Research Projects	Bankruptcy Prediction *with logistic regression*.
	Workplace Employment Relations Analysis *with EFA, CFA, and SEM*.
	The Effect of MassGrad Program on High School Dropout Rates *with the regression discontinuity and diff-in-diff analysis*.

TEACHING

COLLEGE OF CHARLESTON
Primary Instructor

Undergraduate courses	Evaluation of Teaching	
Management Information Systems		*Fall 2020*
Computer-Based Decision Modeling		*Fall 2020*

BENTLEY UNIVERSITY
Primary Instructor

Undergraduate courses	Evaluation of Teaching	
Business Statistics	5.3/6.0 Scale	*Spring 2020*
Business Statistics	5.7/6.0 Scale	*Fall 2018*
Business Statistics	5.1/6.0 Scale	*Spring 2018*
Business Statistics	5.0/6.0 Scale	*Fall 2017*

Graduate courses	Evaluation of Teaching	
Managerial Statistics	5.6/6.0 Scale	*Fall 2019, Hybrid*
Managerial Statistics	5.3/6.0 Scale	*Spring 2019, Hybrid*

Teaching Interests: Information Technology, Information Systems, Business Statistics, Data Mining, Probability, Business Analytics

SKILLS AND COMPETENCIES

Machine Learning	Data Mining	Statistics
Predictive Analytics	Classification	Bootstrapping
Data Visualization	Dimensionality Reduction	Clustering

SOFTWARE SKILLS

Proficient Level	R
Intermediate Level	SQL, STATA, SPSS
Basic Level	Python, Tableau, C++, SAS, Amos
Familiarity with	OpenBUGS, Salford Systems, Linux

RESEARCH AND POSTER PRESENTATIONS

Conferences

Biedova, O., Steblovskaya, V., Wallbaum, K. (2019). 2019 INFORMS Annual Meeting, Seattle, WA, "Comparison Study of Portfolio Insurance Strategies: CPPI versus VTPI".

Biedova, O., Steblovskaya, V., (2019). 5th Symposium on Quantitative Finance and Risk Analysis (QFRA 2019), Kos, Greece, " Volatility Target Portfolio Insurance (VTPI) Strategy ".

Biedova, O., Steblovskaya, V., (2019). Analytics without Borders, Bentley University, Bryant University and Tufts University, Bryant University, Smithfield, RI, "Volatility Target Portfolio Insurance (VTPI) Strategy".

Biedova, O., Steblovskaya, V., Wallbaum, K. (2018). 4th Symposium on Quantitative Finance and Risk Analysis (QFRA 2018), Mykonos, Greece, "Comparison Study of Capital Protection Risk Management Strategies".

Biedova, O., Steblovskaya, V., Wallbaum, K. (2018). Analytics without Borders, Bentley University and Bryant University, Bentley University, Waltham, MA, "Parameter Optimization for Constant Proportion Portfolio Insurance (CPPI) Investment".

Biedova, O., Steblovskaya, V., Wallbaum, K. (2016). 2016 INFORMS Annual Meeting, Nashville, TN, "Diversification of Risk Management Approaches".

Biedova, O. (2013). XI Ukrainian Scientific Conference for Students and Young Scientists Theoretical and Applied Aspects of Physics, Mathematics and Informatics, Kyiv, "The Use of Bayesian Networks for Risk Assessment".

Seminars

Biedova, O., (2018). The Mathematical Sciences Department, Bentley University, Waltham, MA, "Comparison Study of Capital Protection Risk Management Strategies".

Poster sessions

Biedova, O. and Steblovskaya, V. (2019). Annual Research Showcase, Bentley University, Bentley University, Waltham, MA, "Volatility Target Portfolio Insurance (VTPI) Strategy ".

Biedova, O. and Steblovskaya, V. (2018). Annual Research Showcase, Bentley University, Bentley University, Waltham, MA, "Volatility Target Portfolio Insurance (VTPI): VolTarget Linked Investment Product with a Guarantee".

Biedova, O., Steblovskaya, V., Wallbaum, K. (2016). Annual Research, Bentley University, Bentley University, Waltham, MA, " Diversification of Risk Management Strategies ".

GRADUATE COURSES

Ph.D. Level	Quantitative Research Methods; Quantitative Analysis; Data Mining; Mathematical Statistics; Information Systems; Microeconomics; Econometrics
M.S. Level	Methods of decision-making; Risk Assessment; Analysis and design of systems; Mathematical Optimization Methods; Mathematical modelling of systems and processes

PROFESSIONAL MEMBERSHIPS

Decision Sciences Instutute	*2020 - Present*
American Statistical Association	*2019 – Present*
INFORMS	*2016 – Present*
Data Analytics Research Team (DART)	*2019 – Present*

CONFERENCES AND WORKSHOPS ATTENDED

Distance Education On-Demand Express Readiness Course	*Charleston (online), Summer 2020*
Joint Statistical Meeting	*Denver, 2019*
MinneBos, Minne Analytics	*Boston, 2018*

PROFESSIONAL SERVICE

Reviewer	Hawaii International Conference on System Sciences	*2018 – Present*

UNIVERSITY AND COMMUNITY SERVICE

Assurance of Learning	Mathematical Sciences Department	*2017 - 2020*
Treasurer & Board Member	Kyiv branch of Board of European Students of Technology (BEST)	*2012 – 2015*
Board Member	Department Student Council	*2009 – 2012*

LANGUAGES

Native or Bilingual Proficiency	Ukrainian, Russian
Full Professional Proficiency	English