

Curriculum Vitae

Vitali G. Avagyan

26/01/1987

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Education:

09/2012-10/2016 Imperial College London, LONDON

- PhD
- Business School & Department of Computing
- Research area: *"Optimisation of Investment Decision Making in Electricity Systems Under Uncertainty"*
- Supervisors:
 - 1) *Richard Green* (Energy Economics, Business School)
 - 2) *Berc Rustem* (Computational Optimisation, Department of Computing)
 - 3) *Panos Parpas* (Computational Optimisation, Department of Computing)

09/2010-07/2012 American University of Armenia, YEREVAN

- Master of Engineering
- College of Engineering
- Major - *Industrial engineering and systems management*
- Minor – *Business and management*
 - Thesis title: *"Supply chain simulation modelling of Armenian internet shop of hand-made products"*, discrete-event simulation modelling with *FlexSim* software

09/2008-06/2010 Armenian State University of Economics, YEREVAN

- Master of Economics
- Faculty of Informatics and Statistics
- *Mathematical methods and models in economics*
 - Thesis title: *"Modified models of inventory management under limited warehouse capacity"*

09/2004-06/2008 Armenian State University of Economics, YEREVAN

- Bachelor of Economics
- Faculty of Economic Cybernetics
- *Mathematical methods and operations research in economics*
 - Thesis title: *"Inflation – exchange rate" econometric model of Republic of Armenia*, modelled with *Eviews* software

Education: Other

03/2015 Swedish University of Agricultural Sciences, UMEA

- Centre for Environmental and Resource Economics (*CERE*)
- *GAMS* modelling

08/2010 Yerevan State University, Yerevan, Armenia

- Certificate in *Microsoft Office*

Work experience: Professional

04/2011- 08/2012 “A&M Financial Consulting” CJSC, YEREVAN

Financial analyst-appraiser

- *Valuation of tangible and intangible assets*
- *Financial modelling*
- *Optimisation*
- *Risk management*

03/2011-04/2011 “A&M Financial Consulting” CJSC, YEREVAN

Assistant appraiser

- *Valuation of tangible and intangible assets*

09/2007-01/2008 “Technology management centre of Yerevan city” CJSC, YEREVAN

Department of social-economic development

Social-economic specialist

- *Financial reporting and analysis of Municipality of Yerevan*
- *Capital budgeting of Municipality of Yerevan*
- *Short-term and long-term forecasting*

Internship:

02/2010-05/2010 “VTB BANK-ARMENIA” CJSC, ETCHMIADZIN

Department of small and medium loan

Intern

- *Business monitoring*
- *Business analysis*
- *Credibility analysis*

08/2007-09/2007 “Technology management centre of Yerevan city” CJSC, YEREVAN

Department of social-economic development

Intern

- *Financial reporting and analysis of Municipality of Yerevan*
- *Capital budgeting of Municipality of Yerevan*

Work experience: Academic

01/2016 –11/2016 Imperial College London

Imperial College Business School

Research Assistant on “*Business, Economics, Planning and Policy for Energy Storage in Low-Carbon Futures*” EPSRC funded project

09/2015 –11/2015 Imperial College London

Imperial College Business School

- Support classes, “*Mathematics*”, IEM & Management programmes
- Workshops on *Microsoft Excel* for IEM, Management and IHM programmes
- Teaching assistant, “*Business Economics*”, IEM programme

08/2015 Imperial College London

Imperial College Business School

Summer School

- Lecturer of “*Decision Making*” for Pre-sessional English course, MSc Management streams
- Lecturer of “*Uncertainty*” for Pre-sessional English course, MSc Finance stream
- Lecturer of “*Time Management*” for Pre-sessional English course, MSc Management streams

06/2015 – 10/2015 Imperial College London

Imperial College Business School

- Online tutor, “*Pre-study Maths*” course, MSc Innovation, Entrepreneurship and Management (IEM) programme
- Online tutor, “*Introduction to Finance*” pre-study course, MSc Accounting and Finance programme

01/2015 – 04/2015 Imperial College London

Imperial College Business School

- Teaching assistant, “*Finance and Financial Management*”, Joint-Honours (JH) programme- Science and Medical undergraduates
- Teaching assistant, “*Finance and Financial Management*”, Business and Management for Engineers and Scientists (BPES) programme

11/2014 – 12/2014 Imperial College London

Imperial College Business School

Teaching Assistant for online “*Pre-study Maths*” course, Executive MBA programme

11/2014 –01/2015 Imperial College London

Imperial College Business School

Teaching assistant, “*Business Economics*”, MSc Innovation, Entrepreneurship and Management (IEM) programme

09/2014 – 11/2014 London Business School

Faculty of Management Science and Operations

Academic Tutor for MBA “*Data, Models and Decisions*” course

08/2014 – 10/2014 Imperial College London

Imperial College Business School

Online tutor, “*Preparatory Math*” pre-study course, MSc International Health Management (IHM) programme

07/2014 – 09/2014 Imperial College London

Imperial College Business School

Online tutor, “*Quantitative Skills*” pre-study course, MSc Innovation, Entrepreneurship and Management (IEM) programme

01/2014 – 04/2014 Imperial College London

Imperial College Business School

- Teaching assistant, “*Finance and Financial Management*”, Joint-Honours (JH) programme - Science and Medical undergraduates
- Teaching assistant, “*Finance and Financial Management*”, Business and Management for Engineers and Scientists (BPES) programme

09/2013 – 02/2014 Imperial College London

Imperial College Business School

Workshops on *Microsoft Excel* and *Access*

- *Basic*
- *Intermediate*
- *Advance*

10/2013-12/2013 Imperial College London

Imperial College Business School

- Teaching Assistant, “*Quantitative Methods for Actuarial Finance*”
- Support classes, “*Mathematics*” for MSc Innovation, Entrepreneurship and Management (IEM) and MSc Management programmes

04/2012-06/2012 American University of Armenia

College of Engineering

Teaching Assistant, “*Simulation of Industrial Engineering Systems*”

11/2009-12/2009 Armenian State University of Economics

Faculty of Informatics and Statistics

Teaching Assistant, “*Mathematical Economics*”

Other projects:

07/2014 – 08/2014 Luys Foundation, Yerevan

Content Coordinator at Develop Armenia Program (DAP)

- Participant in leadership, idea generation and team building workshops at Hermon village, Armenia.
- Management and consultancy projects implementation at the local community of Dilijan city.
- Workshop speaker, “*Decision Making: Electricity Generation and Optimisation under Uncertainty*”, Yerevan

07/2013 – 08/2013 Luys Foundation, Yerevan

Participant at Develop Armenia Program (DAP)

- Participant in leadership, idea generation and team building workshops at Hermon village, Armenia.
- Management and consultancy projects implementation at the local community of Yeghegnadzor city.
- Workshop speaker, *“Decision Making in Practice”*, Yerevan
- Workshop speaker, *“Time Management in Practice”*, Yeghegnadzor

05/2013 Energy Young Entrepreneurs Scheme, Edinburgh

Chief Financial Officer (CEO)

- *Development of feasible business idea, market research and sizing, cash-flow forecast and analysis*

02/2012 College of Engineering, American University of Armenia (AUA) & “A&M Financial Consulting” CJSC

Avagyan V. *“Decision Analysis in Finance: Portfolio Selection for Naive User”*

Publications:

- Avagyan V., Harutyunyan M. *“Modified models of inventory management”*, Armenia: Finance and Economics, Yerevan, 2011
- Avagyan V. *“The role of inventory theory in business management”*, Armenia: Finance and Economics, Yerevan, 2011

Working Papers:

- Avagyan V. & Roitch V. *“Assurance-level Decomposition Algorithm for Chance-Constrained Stochastic Problems”*, 2016-present
- Avagyan V. & Green R. *“Energy Storage Profit Risk under Stochastic Fuel Prices”*, 2016-present
- Avagyan V. & Green R. *“Cash-Flow Risk, Cost of Capital and Investment Decisions in the UK Electricity Industry”*, 2016-present
- Avagyan V. & Green R. *“Optimal Portfolios for Risk-Averse Generators”*, 2015-present
- Avagyan V. *“Search for polynomial time algorithm in 2-NASH”*, 2012 - present
- Avagyan V. *“University admission problem modelling and solution”*, 2012 - present

Conferences & Speaking Engagements:

- IAEE 39th international conference *“Expectations and Uncertainty”*, Bergen, Norway
Paper presentation, *“Impact of the Riskiness of Generating Technologies on their Cost of Capital and Investment Decisions”*, 19-22/6/2016 forthcoming
- USAEE/IAEE 33rd international conference *“Dynamic Energy Landscape”*, Pittsburgh, USA
Paper presentation, *“Optimal Portfolios for Risk-Averse Generators”*, 27/10/2015
- College of Science and Engineering & Acopian Center for the Environment, AUA, Armenia
Invited presentation, *“Renewable Energy and Uncertainty in Electricity Markets”*, 08/2013

Volunteering Activities:

- HERA: Women Entrepreneurs against Trafficking, Imperial College London
 - Co-organiser, *Information Technologies* lecture series, 02/04/2016 – present Imperial College Business School
 - Assistant Organiser, *International Grants Programme*, 10/2015
 - Workshop leader, "*Financial Business Planning with Microsoft Excel*", 10/2015 American University of Armenia
 - Workshop leader, "*Learning and perfecting your Microsoft Excel skills*", 08/2015 Imperial College Business School

Certificates and Qualifications:

- *Certificate in immovable property valuation (2011)*
- *Qualification in immovable property valuation (2011)*
- *Certificate of Armenian chess rank of the 2nd order (2006)*
 - License Number: 13309277 (FIDE)

Honours and Diplomas:

- *Honour at Armenian State University of Economics in Economics Olympiad (2006)*
- *(1-3) place in Armenian regional school Olympiad in Mathematics (2004)*
- *First order diploma in Armenian regional school Olympiad in Armenian language (2003)*
- *Diploma: First place in Soccer school tournament of Etchmiadzin city (2003)*
- *(1-3) place in Armenian regional school Olympiads in Geography (2001,2003,2004)*

Scholarships:

- *Start-up Challenge winners at Imperial College London, 07/2015*
Awarded to participate at European Innovation Academy (EIA), prestigious digital accelerator program, featuring finalists from global top universities
 - *Developed the business case for a novel algorithm*
 - *Pitched successfully to the Imperial Entrepreneurship Board*
- *Luys Foundation scholarship for PhD study at Imperial College London (2012-2016)*
- *Full Governmental scholarship for master study at American University of Armenia (2010-2012)*
- *Full Governmental scholarship for master study at Armenian State University of Economics (2009-2010)*
- *Full Governmental scholarship for bachelor study at Armenian State University of Economics (2004-2008)*

Computer literacy:**Operating Systems:**

Windows, Linux, UNIX

Software and Programming languages:

- *Microsoft Excel*
 - *Palisade Decision Tools Excel add-in*
 - *Excel VBA*
 - *Kutools*

- *Power Query etc.*
- *MatLab*
 - *Optimisation Toolbox*
 - *Statistics Toolbox*
 - *Financial Toolbox etc.*
- *C/C++, Visual Basic*
- *SPSS, STATA, Eviews*
- *FlexSim*
- *MathCad, Mathematica, Maple*
- *GAMS, CPLEX, Lindo/Lingo*
- *My SQL & Access*
- *LaTeX, Word, Power Point*

Language Literacy: English (*fluent*), Russian (*native or bilingual proficiency*), Armenian (*native or bilingual proficiency*), Polish (*beginner*)

Hobby: IT, reading, movie, chess, soccer, gymnastics, athletics, travelling...