

# Curriculum Vitae

## Levan Jamburia

Georgia, Tbilisi, Varketili, IV m/r, II line, b.15, apt.37  
Phone: 276-32-05, 558-59-66-03  
e-mail: levan\_jamburia@yahoo.com

### Personal Information

Marital status: Married.  
Citizenship: Citizen of Georgia.

### Education

1977-1979 Post-graduate studies, Steklov Mathematical Institute, Moscow.  
1971-1976 Tbilisi State University, Department of Mathematics.

### Scientific degree

1985 Candidate of Physical and Mathematical Sciences (Ph.D.),  
Vilnius State University, Vilnius, Lithuania.

### Summary of qualifications

**Probability Theory and Mathematical Statistics.** Statistical analysis, stochastic analysis, stochastic modelling.

**Financial analysis.** Financial mathematics: Black-Scholes analysis, arbitrage pricing of derivative securities, valuation of option and futures prices.

### Special skills

Delphi, C++, Visual Basic, Stata, SPSS, MS Access, Pagemaker, Photoshop, CorelDraw, TEX.

### Work experience

2010- Georgian-American University, associate professor.  
2009-2011 Ilia State University – lecturer.  
2007-2008 Advertising company "Sarke" – statistician.  
1990-2007 Tbilisi State University, Laboratory of Probabilistic and Statistical Methods – senior researcher.  
2007 Georgian-American University – lecturer.  
2003 UNDP/ILO project "Reporting on the State of the Nation's Working Children: Child Labour Survey Module of Georgia" – statistician.  
2002-2003 UNDP project "Improving Targeting of the Poor: Poverty Maps for Georgia" – statistician.

- 2001 UNDP project "Exploring determinants of poverty" – statistician.
- 2000-2003 INTAS project (Grant N. 00-738) "Efficient source coding and related problems".
- 1999 Insurance company "Aldagi" – actuary.
- 1997-1999 Georgian Statistical Association, Eurasia Foundation – the project "System of trainings in financial analysis: the current and perspective problems of financial and insurance structures of Georgia" – expert, programmer.  
The programmes illustrating some trading strategies and the programmes for solving some problems of insurance companies were created. Also the forecasting programme for managing the liquidity problem for a bank was developed.  
The book "Quantitative Methods of Financial Mathematics" (with other authors) was written.
- 1996-1997 Georgian Statistical Association, Eurasia Foundation – the project "Creation of consulting service for financial and insurance structures of Georgia" – expert, programmer.  
The programme illustrating hedging strategies in Black-Scholes model was created.
- 1983-1990 A. Razmadze Mathematical Institute, Department of Probability and Statistics – senior researcher.
- 1980-1983 Institute of Economics – researcher.

### **Professional membership**

Member of Georgian Statistical Association.

Member of Association of Actuaries and Financial Analysts.

### **Publications**

Published 25 scientific works and the books: "Mathematical Tests" (with other authors), 1992; "Quantitative Methods of Financial Analysis" (with other authors), 1999.

### **Languages**

Georgian – fluent, Russian – fluent, English – good.