Dorina Ababii

🌐 https://resume.dorina.ababii.ch 🔗 LinkedIn
📍 Zürich, CH

Finance and Investment Analyst with hands-on experience in portfolio management, client reporting, and financial analysis. Strong command of MS Excel, reporting tools, and compliance workflows. Eager to contribute to portfolio monitoring, data-driven reporting, and client meeting preparation in a collaborative wealth management environment.

EXPERIENCE

JR. PORTFOLIO MANAGER | HCP Asset Management
Jan 2024 – Present | Zürich/Geneve, CH `Investments` `Data Science` `Data Analysis` `Market Risk mgt.`
- Supported the implementation of systematic investment strategies and contributed to the monitoring of client portfolios
- Conducted equity portfolio risk assessments, analyzing factor exposures and optimizing allocations to enhance returns
- Assisted in preparing client-facing materials and contributed to portfolio structuring discussions for institutional clients
- Assisted in preparing equity investment proposals, market research, and stock selection models for client presentations
- Developed a Python-based equity analytics tool to enhance investment decision-making and risk monitoring
- Performed daily portfolio monitoring and supported the preparation of client reports and investment overviews.

JUNIOR FINANCIAL ANALYST | HCP Asset Management
Apr 2022 – Dec 2023 | Zürich/Geneve, CH `Decision trees` `Neural Networks`
- Designed and backtested quantitative stock selection models, incorporating machine learning techniques to refine equity investment strategies
- Conducted fundamental and technical analysis to support portfolio rebalancing decisions
- Analyzed market trends and produced summary reports for investment team review
- Created Excel-based tools and dashboards for financial data visualization and performance tracking.

RESEARCH ANALYST | HCP Asset Management
Oct 2021 - Mar 2022 | Zürich/Geneve, CH `Data Science` `Data Analysis` `KYC` `Valuation` `DCF`
- Developed a market sentiment indicator focused on equity market signals to support portfolio decision-making
- Investigated financial data and trends, contributing to equity portfolio optimization strategies

CREDIT ANALYST INTERN | Mobiasbanca Groupe Société Generale
Jun 2019 - Jul 2019 | Chisinau, MD `AML` `KYC` `Credit Risk`
- Assessed credit risk for individual and corporate clients, supporting financial analysis and compliance checks (KYC, AML)
- Assisted in evaluating financial documents and credit histories to contribute to risk assessment and lending decisions

ACCOUNTING INTERN | VremeaLux
Jun 2016 - Feb 2017 | Ialoveni, MD `Budgeting` `IFRS` `Reporting`
- Assisted in accounts payable and receivable management, financial reporting, and IFRS compliance
- Supported payroll processing, inventory management, and state tax return preparation

EDUCATION

GERMAN, C1 LEVEL | Klubschule Migros
Feb 2025 - Present | Zürich, CH

CAS RISK MANAGEMENT | University of Zurich
Jan 2024 - Jan 2025 | Zürich, CH `Risk Management` `Stress Testing` `Risk Measurements` `Risk gov.` `Regulatory Reqs.`

MSC. BANKING & FINANCE | CAPITAL MARKETS & DATA SCIENCE
University of Zurich of Applied Sciences
Sep 2020 - Jan 2022 | Winterthur, CH `Quantitative Finance` `Portfolio Optimization` `Systematic Strategies`

BSC. ECONOMICS
University of Rouen | Reims
Sep 2017 - Jun 2020 | Rouen | Reims, FR `Linear Algebra` `Econometrics` `Micro-` `Macro-` `Economics`

PROJECTS

MSC. THESIS IN MACHINE LEARNING IN ASSET PRICING | @ ZHAW
Apr 2019 `Investments` `Prediction`
- Developed and validated machine learning models for asset pricing
- Analyzed international stock data (2000-2021), integrating explainable AI techniques to improve decision-making in portfolio management

EQUITY PORTFOLIO RISK OPTIMIZATION MODEL | @ Personal Project
Present `Asset Allocation` `Mean Variance Portfolio Optimization`
- Built a quantitative model to optimize asset allocation and manage downside risk
- Applied the Black-Litterman model to enhance return estimation and optimize risk-adjusted portfolio allocations

AI-DRIVEN COMPLIANCE | @ UZH
Sep 2024 `Compliance` `CRO`
- Developed a Proof of Concept (POC) using BERT-based ML to solve a real-life case to align legal documents with evolving regulations, pinpointing necessary updates
- Improved compliance workflows by efficiently identifying regulatory gaps in forms and contracts, enhancing update accuracy

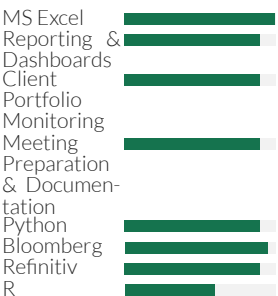## SKILLS

EQUITY INVESTMENT & PORTFOLIO MANAGEMENT
Stock Selection
Risk Analysis
Portfolio Optimization

QUANTITATIVE ANALYSIS
Financial Modeling
Factor Investing
Predictive Analytics

TECHNICAL
MS Excel
Reporting & Dashboards
Client Portfolio Monitoring
Meeting Preparation & Documentation
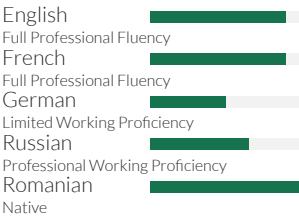Python
Bloomberg
Refinitiv
R

SOFT SKILLS
Analytical Thinking
Problem-Solving
Communication & Presentation
Adaptability & Collaboration

AWARDS & CERTIFICATIONS
2024 RiskON 1st place
2021 Refinitiv Eikon
2020 Bloomberg

LANGUAGES
English
Full Professional Fluency
French
Full Professional Fluency
German
Limited Working Proficiency
Russian
Professional Working Proficiency
Romanian
Native

INTERESTS
Markets
Behavioral Economics
Risk Management
Technology

REFERENCES
Available on request