Dorina Ababii

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Portfolio manager with 5+ years of experience designing, implementing, and overseeing systematic equity strategies in live capital environments. Originated and developed machine learning–based investment frameworks from idea generation through model validation, portfolio construction, and ongoing performance oversight. Progressed from research to portfolio-level responsibility within the same firm, contributing to the launch and management of three systematic equity Actively Managed Certificates (AMCs) achieving approximately 24% aggregated net capital gain (capital-weighted, net of fees). Experience combines capital allocation discipline, risk-aware decision-making, and structured performance evaluation within regulated asset management settings.

EXPERIENCE

PORTFOLIO MANAGEMENT Oct 2021 – Jan 2026
HCP Asset Management SA *Zürich/Geneve, CH*
Research Analyst → Financial Analyst → Junior Portfolio Manager

- Originated and developed systematic equity investment strategies, generating research ideas and translating them into structured, deployable portfolio frameworks;
- Designed and implemented machine learning–based equity selection models forming the core of systematic strategies;
- Defined portfolio construction logic incorporating exposure limits, liquidity considerations, and volatility constraints;
- Contributed to the launch and ongoing management of three systematic stock-picking AMCs deployed with live capital.
- Oversaw portfolio monitoring and performance evaluation, reviewing realized returns against expectations and assessing deviations across market regimes;
- Conducted performance attribution and factor exposure analysis to identify drivers of return, concentration risks, and structural exposures within multi-factor portfolios;
- Refined allocation logic based on observed portfolio behavior and evolving market conditions.
- Led end-to-end analytical workflows supporting investment decisions, from data sourcing and feature engineering to validation, documentation, and implementation;
- Built automated analytical pipelines in Python to ensure reproducibility, structured reporting, and transparency of portfolio decisions.
- Collaborated with investment, technology, and cross-functional stakeholders to support the implementation of systematic strategies within a regulated asset management environment.
- Translated quantitative models into clear decision-making frameworks and supported the positioning of strategies toward internal and external stakeholders.

CREDIT ANALYST INTERN Jun 2019 – Jul 2019
Mobiasbanca Groupe Société Générale SA *Chisinau, MD*

- Conducted credit and collateral assessments for SME and retail clients, ensuring compliance with internal risk policies; prepared financial and regulatory summaries used for internal approval processes.

ACCOUNTING INTERN Jun 2016 – Feb 2017
VremeaLux SRL *Ialoveni, MD*

- Assisted in monthly reporting and account reconciliation, gaining early exposure to financial-control workflows.

EDUCATION

CAS Risk Management Jan 2024 – Jan 2025
University of Zurich *Zürich, CH*

MSc. Banking & Finance, Capital Markets & Data Science Sep 2020 – Jan 2022
University of Applied Sciences Zurich (ZHAW) *Winterthur, CH*

BSc. Economics Sep 2017 – Jun 2020
University of Rouen | Reims *Rouen & Reims, FR*

SKILLS

Portfolio Management & Strategy (6 years experience)
Systematic Investing, Capital Allocation, Portfolio Construction, Performance Attribution, Factor Exposure Analysis, Risk-Return Evaluation

Quantitative & Analytical (6 years experience)
Machine Learning Models, Cross-Sectional & Time-Series Analysis, Feature Engineering, Model Validation, Regime Stability Analysis

Programming & Tools (6 years experience)
Python, SQL, Pandas, NumPy, Scikit-learn, Bloomberg, UBS Neo

Governance & Risk Context (6 years experience)
Risk Monitoring, Documentation Standards, Regulatory Awareness, Structured Decision Frameworks

AWARDS & CERTIFICATIONS

RiskON 1st Place	2024
Refinitiv Eikon	2021
Bloomberg	2020

LANGUAGES

French	C1
English	C1
German	C1
Russian	B1
Romanian	C2, Native

INTERESTS

Capital allocation, portfolio construction discipline, market structure, performance attribution.

PROJECTS

Innovation in Risk Management: AI-Enabled Solutions for Swiss Banking | White Paper Contributor 2025
University of Zürich *Zürich, CH*
Co-authored a white paper on applying transformer-based AI to streamline compliance and risk-reporting workflows; designed a proof-of-concept automating multilingual risk documentation, demonstrating governance alignment and efficiency gains.

AI-Driven Compliance Automation 2024
University of Zürich *Zürich, CH*
Built an NLP + OCR prototype automating compliance-gap detection to enhance accuracy and reduce manual effort; worked with mentors from finance and compliance to align prototype with operational requirements and auditability.

MSc. Thesis: Machine Learning in Asset Pricing *2021*
University of Applied Sciences of Zürich *Zürich, CH*
Developed ML models forecasting global equity returns; analyzed robustness and interpretability for investment decisions; produced insights supporting evidence-based portfolio allocation frameworks.