Artemy Sazonov

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EDUCATION

Moscow School of Economics, Lomonosov Moscow State University — **Moscow, Russia**
Master of Science, Economics and Mathematical Methods, GPA: 5.00/5.00 — Expected
- Joint specialisation with Faculty of Mechanics and Mathematics MSU.

Faculty of Mechanics and Mathematics, Lomonosov Moscow State University — **Moscow, Russia**
Specialist, Mathematics and Economic Theory, GPA: 4.73/5.00 — Since Sep 2019
- Joint specialisation with Moscow School of Economics MSU, Scientific Supervisor: Prof. Yuri Mikhailovich Kabanov.

PROFESSIONAL EXPERIENCE

Laboratory of Market Microstructure, Vega Institute Foundation (VTB Group) — **Moscow, Russia**
Researcher, Curator — Since Apr 2023
- Developed a business model of FX MM with reference pricing of private LP and hedging using optimal execution algorithm;
- Implemented a Python module with Rust backend increasing data processing speed up to 500–1000%;
- Collaborated with a team of 6 developers and researchers using Agile project management methodology.

PROJECTS

FTQuant | </> — **Remote**
Team Lead and Developer — Since Nov 2023
- Suggested an idea of a cli app "QuantFinance meets FinTech" with web dataloader, query language and analytics-on-the-fly;
- Implemented a Monte-Carlo and PDE contigent claim pricing engines using template classes in C++11;
- Managed an agile team of 3 developers.

Monte-Carlo Pricing under the Heston Model | </> — **Remote**
Apprentice Researcher at the 'Stochastic Volatility Models' Laboratory — Oct 2022 – Feb 2023
- Investigated and implemented the most common Monte-Carlo simulation methods for the Heston model;
- Suggested a few optimizations for the library, which lead to a 50% increase in performance while pricing the derivatives;
- Executed efficient communication with the supervisors of the research group as a subgroup leader.

Roughness Research of the Russian Stock Market | </> — **Remote**
Apprentice Researcher at the 'Pricing under Rough Volatilty Models' Laboratory — Dec 2021 – Jul 2022
- Studied the general framework of rough volatility models (Rough Heston, RFSV);
- Researched several statistical properties of the realized and spot volatility;
- Tested 2 different methods for estimating the roughness of the spot and realized volatility.

LEADERSHIP

Lomonosov Moscow State University Student Council — **Moscow, Russia**
Head of the Scholarship Committee — Sep 2023 – Jan 2024
- Organized and supervised the Rector's financial aid with over 1000 applications;
- Tracked over 500 scholarship payment issues and prepared monthly scholarship reports for the rectorate.

Vega Institute Foundation (VTB Group) — **Pushkin, Russia**
Curator at Quantaton 2022 — Jul 2022
- Coached the participants' projects in exotics pricing in C++, which increased the average score by 15% compared to others.

SKILLS

Programming: C++14, Rust, 8086 Assembly Language, Python (numpy, pandas, scikit-learn, pytorch), R, JavaScript, PostgreSQL.

Software: Jupyter, CMake, Git, LaTeX (including custom templates), Docker, CI/CD (GitHub Actions).

Legal: IFRS 9, IFRS 13, Russian actuarial laws; legal drafting, legal writing.

Language: Russian (Native), English (Advanced), Spanish (Beginner).

AWARDS & HONOURS

Increased State Academic Scholarship: *Award for significant results in studies and science* — Since Jul 2022

Vega Institute Foundation Scholarship: *Award for advanced studies in Mathematical Finance* — Since Sep 2021

President's of Russia Scholarship: *Prestigious award for the exceptional results in science and education* — Since Sep 2019

High School with Honours: *Best student among Liceum #23 (Kaliningrad, Russia) grads; Golden Medal* — Jun 2019

Student Olympiads: *XXVII Kolmogorov Olympiad in Probability Theory (2022, Third Prize), Partial Differential Equations Olympiad (2022, Third Prize), XI Annual Conference (2022, First Prize), Ordinary Differential Equations Olympiad (2021, First Prize).*