Artemy Sazonov

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EDUCATION

Faculty of Mechanics and Mathematics, Lomonosov Moscow State University　　　　　**Moscow, Russia**
Specialist, Mathematics and Economic Theory, GPA: 4.8/5.0　　　　　Since Sep 2019
- Double major programme in collaboration with Moscow School of Economics MSU, which provides extensive training in both fundamental mathematics, fundamental economics, econometrics and data analysis.

PROFESSIONAL EXPERIENCE

Quantitative Research, VTB Capital　　　　　**Moscow, Russia**
Analyst　　　　　Since Aug 2024
- Maintained and adjusted several Python analytical spreadsheets based on Streamlit framework;
- Executed efficient interdepartmental communication related to the Quantitative Research expertise.

Laboratory of Market Microstructure, Vega Institute Foundation (VTB Group)　　　　　**Moscow, Russia**
Researcher　　　　　Apr 2023 – Aug 2024
- Developed a business model of FX MM with reference pricing of private LP and hedging using optimal execution algorithm;
- Significantly contributed to development of a Python-Rust module `microstructu-rs` speeding data processing up to 1000%.

PROJECTS

Inflation-Sensitive Asset Allocation: An RL Approach to Portfolio Optimization　　　　　**Moscow, Russia**
Researcher & Group Leader Assistant　　　　　Since Oct 2024

FTQuant | ‹/›　　　　　**Remote**
Team Lead and Developer　　　　　Nov 2023 – Dec 2023
- Suggested an idea of a cli app "QuantFinance meets FinTech" with web dataloader, query language and analytics-on-the-fly;
- Implemented a sustainable and scalable generic Monte-Carlo pricing engine using template classes in C++11.

Forecasting the Yield Curve: An Econometric Study | ‹/›　　　　　**Remote**
Researcher　　　　　Since Oct 2023
- Studied the zero-bond yield forecasting using complex econometric approaches;
- Obtained several important results including the market segmentation for the MOEX Russian Government bond market.

Roughness Research of the Russian Stock Market | ‹/›　　　　　**Remote**
Apprentice Researcher　　　　　Dec 2021 – Jul 2022
- 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

Vega Institute Foundation (VTB Group)　　　　　**Pushkin, Russia**
Curator at Quantaton 2024　　　　　Jul 2024
- Worked with VTB Quantitative Research and VTB Quantitative Risk Management to develop a library used for the contest;
- Created 6 manuals in LaTeX and assisted in QRM presentation typesetting.

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 application form with over 1000 requests using Tilda CRM;
- Tracked over 500 scholarship payment issues and prepared monthly scholarship reports for the rectorate.

SKILLS

Programming: Python (numpy, pandas, statsmodels, scipy, pytorch), C++17, Rust, R, Java, C99, Assembly Language (x86, ARM).

Tools: Jupyter, CMake, Cargo, Doxygen, Git, Advanced LaTeX, Docker, CI/CD (GitHub Actions), PostgreSQL, Batch & Bash, Jira.

Legal: Legal drafting, legal writing; IFRS 9, IFRS 13; Russian Civil law, Insurance law.

Language: Russian (Native), English (Advanced), German (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), Ordinary Differential Equations Olympiad (2021, First Prize).*