Artemy Sazonov

artemy.sazonov@outlook.com | ArtemySazonov | ArtemySazonov

EDUCATION

Moscow School of Economics, Lomonosov Moscow State University — **Moscow, Russia**
Master of Science, Quantitative Finance, GPA: 5.0/5.0 — Expected
- Joint specialisation with Faculty of Mechanics and Mathematics MSU and Vega Institute Foundation.

Faculty of Mechanics and Mathematics, Lomonosov Moscow State University — **Moscow, Russia**
Specialist, Mathematics and Economic Theory, GPA: 4.7/5.0 — 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**
Developer, Project 'Optimal Issuance of Client Quotes' — Since Sep 2023
- Worked on the proprietary Rust library for the FX optimal market making based on the legacy code from one of my projects;
- Collaborated with a team of 6 developers and researchers for the module development.

PROJECTS

Online Machine Learning Approach to the Optimal Trade Execution | </> — **Remote**
Apprentice Researcher at the 'Currency Market Making' Laboratory — Apr 2023 – Jul 2023
- Mastered the fundamental ideas of market microstructure theory;
- Constructed the MOEX L3 order book in Rust and calculated several features from 80 Gb of raw data for further analysis;
- Developed and backtested 5 execution strategies based on the reinforcement learning approach.

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 — Since Sep 2023
- Organized and supervised the Rector's Financial Aid; Prepared the 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, Python (numpy, pandas, scikit-learn, pytorch), R, Solidity, 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).*