

Artemy Sazonov

✉ artemy.sazonov@outlook.com |  ArtemySazonov |  ArtemySazonov




EDUCATION

Moscow School of Economics, Lomonosov Moscow State University <i>Master of Science, Quantitative Finance</i> , GPA: 5.0/5.0 <ul style="list-style-type: none">Joint specialisation with Faculty of Mechanics and Mathematics MSU and Vega Institute Foundation.	Moscow, Russia Expected
Faculty of Mechanics and Mathematics, Lomonosov Moscow State University <i>Specialist, Mathematics and Economic Theory</i> , GPA: 4.7/5.0 <ul style="list-style-type: none">Joint specialisation with Moscow School of Economics MSU.Scientific Supervisor: Prof. Yuri Mikhailovich Kabanov.	Moscow, Russia Since Sep 2019

PROFESSIONAL EXPERIENCE

Laboratory of Market Microstructure, Vega Institute Foundation (VTB Group) <i>Developer</i> <ul style="list-style-type: none">Worked on the Rust library for the OTC 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.	Moscow, Russia Since Sep 2023
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PROJECTS

Online Machine Learning Approach to the Optimal Trade Execution  <i>Apprentice Researcher at the 'Currency Market Making' Laboratory</i> <ul style="list-style-type: none">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.	Remote Apr 2023 – Jul 2023
Monte-Carlo Pricing under the Heston Model  <i>Apprentice Researcher at the 'Stochastic Volatility Models' Laboratory</i> <ul style="list-style-type: none">Investigated and implemented the most common Monte-Carlo simulation methods for the Heston modelSuggested 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.	Remote Oct 2022 – Feb 2023
Roughness Research of the Russian Stock Market  <i>Apprentice Researcher at the 'Pricing under Rough Volatility Models' Laboratory</i> <ul style="list-style-type: none">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.	Remote Dec 2021 – Jul 2022

LEADERSHIP

Lomonosov Moscow State University Student Council <i>Head of the Scholarship Committee</i> <ul style="list-style-type: none">Organized and supervised the Rector's Financial Aid; Prepared the monthly scholarship reports for the rectorate.	Moscow, Russia Since Sep 2023
Vega Institute Foundation (VTB Group) <i>Curator at Quantaton 2022</i> <ul style="list-style-type: none">Coached the participants' projects in exotics pricing in C++, which increased the average score by 15% compared to others.	Pushkin, Russia Jul 2022

SKILLS

Programming: C++14, Rust, 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: <i>Award for significant results in studies and science</i>	Since Jul 2022
Vega Institute Foundation Scholarship: <i>Award for advanced studies in Mathematical Finance</i>	Since Sep 2021
President's of Russia Scholarship: <i>Prestigious award for the exceptional results in science and education</i>	Since Sep 2019
High School with Honours: <i>Best student among Liceum #23 (Kaliningrad, Russia) grads; Golden Medal</i>	Jun 2019
Student Olympiads: <i>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).</i>	