

# Artemy Sazonov

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
## EDUCATION

<b>Moscow School of Economics, Lomonosov Moscow State University</b> <i>Master of Science, Economics and Mathematical Methods</i> , GPA: 5.00/5.00 <ul style="list-style-type: none"><li>Joint specialisation with Faculty of Mechanics and Mathematics MSU.</li></ul>	<b>Moscow, Russia</b> Expected
<b>Faculty of Mechanics and Mathematics, Lomonosov Moscow State University</b> <i>Specialist, Mathematics and Economic Theory</i> , GPA: 4.75/5.00 <ul style="list-style-type: none"><li>Joint specialisation with Moscow School of Economics MSU.</li></ul>	<b>Moscow, Russia</b> Since Sep 2019

## PROFESSIONAL EXPERIENCE

<b>Laboratory of Market Microstructure, Vega Institute Foundation (VTB Group)</b> <i>Researcher, Curator</i> <ul style="list-style-type: none"><li>Developed a business model of FX MM with reference pricing of private LP and hedging using optimal execution algorithm;</li><li>Significantly contributed to development of a Python-Rust module <code>microstructu-rs</code> increasing processing speed up to 1000%;</li><li>Collaborated with a team of 6 developers and researchers using Agile project management methodology.</li></ul>	<b>Moscow, Russia</b> Since Apr 2023
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## PROJECTS

<b>FTQuant</b>    <i>Team Lead and Developer</i> <ul style="list-style-type: none"><li>Suggested an idea of a cli app "QuantFinance meets FinTech" with web dataloader, query language and analytics-on-the-fly;</li><li>Implemented a Monte-Carlo and PDE contingent claim pricing engines using template classes in C++11;</li><li>Managed an agile team of 3 developers.</li></ul>	<b>Remote</b> Nov 2023 – Dec 2023
<b>Monte-Carlo Pricing under the Heston Model</b>    <i>Apprentice Researcher at the 'Stochastic Volatility Models' Laboratory</i> <ul style="list-style-type: none"><li>Investigated and implemented the most common Monte-Carlo simulation methods for the Heston model;</li><li>Suggested a few optimizations for the library, which lead to a 50% increase in performance while pricing the derivatives;</li><li>Executed efficient communication with the supervisors of the research group as a subgroup leader.</li></ul>	<b>Remote</b> Oct 2022 – Feb 2023
<b>Roughness Research of the Russian Stock Market</b>    <i>Apprentice Researcher at the 'Pricing under Rough Volatility Models' Laboratory</i> <ul style="list-style-type: none"><li>Studied the general framework of rough volatility models (Rough Heston, RFSV);</li><li>Researched several statistical properties of the realized and spot volatility;</li><li>Tested 2 different methods for estimating the roughness of the spot and realized volatility.</li></ul>	<b>Remote</b> Dec 2021 – Jul 2022

## LEADERSHIP

<b>Lomonosov Moscow State University Student Council</b> <i>Head of the Scholarship Committee</i> <ul style="list-style-type: none"><li>Organized and supervised the Rector's financial aid application form with over 1000 requests using Tilda CRM;</li><li>Tracked over 500 scholarship payment issues and prepared monthly scholarship reports for the rectorate.</li></ul>	<b>Moscow, Russia</b> Sep 2023 – Jan 2024
<b>Faculty of Mechanics and Mathematics Student Council</b> <i>Head of the Scientific Department</i> <ul style="list-style-type: none"><li>Pioneered an annual coursepaper contest for students; Drafted legal documents.</li></ul>	<b>Moscow, Russia</b> Nov 2022 – Sep 2023

## SKILLS

**Programming:** C++14, Rust, C99, Assembly Lang (x86, ARM), Python (numpy, pandas, statsmodels, scipy, pytorch), R, Java.  
**Tools:** Jupyter, CMake, Doxygen, Cargo, Git, Advanced L<sup>A</sup>T<sub>E</sub>X, Docker, CI/CD (GitHub Actions), PostgreSQL, Shell scripting.  
**Legal:** IFRS 9, IFRS 13; Russian actuarial laws; legal drafting, legal writing.  
**Language:** Russian (Native), English (Advanced), German (Beginner), Spanish (Beginner).

## AWARDS & HONOURS

<b>Increased State Academic Scholarship:</b> <i>Award for significant results in studies and science</i>	Since Jul 2022
<b>Vega Institute Foundation Scholarship:</b> <i>Award for advanced studies in Mathematical Finance</i>	Since Sep 2021
<b>President's of Russia Scholarship:</b> <i>Prestigious award for the exceptional results in science and education</i>	Since Sep 2019
<b>High School with Honours:</b> <i>Best student among Liceum #23 (Kaliningrad, Russia) grads; Golden Medal</i>	Jun 2019
<b>Student Olympiads:</b> <i>XXVII Kolmogorov Olympiad in Probability Theory (2022, Third Prize), Partial Differential Equations Olympiad (2022, Third Prize), Ordinary Differential Equations Olympiad (2021, First Prize).</i>	