Artemy Sazonov

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

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: 4.76/5.00 Since Sep 2019
- Joint specialisation with Moscow School of Economics MSU.

PROFESSIONAL EXPERIENCE

Quantitative Research, VTB Capital ***Moscow, Russia***
Analyst Since Aug 2024

Laboratory of Market Microstructure, Vega Institute Foundation ***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;
- Significantly contributed to development of a Python-Rust module `microstructu-rs` increasing processing speed up to 1000%;
- Collaborated with a team of 6 developers and researchers using Agile project management methodology.

PROJECTS

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 Monte-Carlo and PDE contigent claim pricing engines using template classes in C++11;
- Managed an agile team of 3 developers.

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

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

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++14, Rust, R, Java, C99, Assembly Lang (x86, ARM).

Tools: Jupyter, CMake, Doxygen, Cargo, Git, Advanced LaTeX, Docker, CI/CD (GitHub Actions), PostgreSQL, Shell scripting.

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

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).*