

# 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: 4.76/5.00 <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>Quantitative Research, VTB Capital</b> <i>Analyst</i>	<b>Moscow, Russia</b> Since Aug 2024
<b>Laboratory of Market Microstructure, Vega Institute Foundation</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

## PROJECTS

<b>FTQuant   </b> <i>Team Lead and Developer</i>	<b>Remote</b> Nov 2023 – Dec 2023 <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 contingent claim pricing engines using template classes in C++11;</li></ul>
<b>Forecasting the Yield Curve: An Econometric Study   </b> <i>Researcher</i>	<b>Remote</b> Since Oct 2023 <ul style="list-style-type: none"><li>Studied the zero-bond yield forecasting using complex econometric approaches;</li><li>Obtained several important results including the market segmentation for the MOEX Russian Gov-t bond market.</li></ul>
<b>Roughness Research of the Russian Stock Market   </b> <i>Apprentice Researcher at the 'Pricing under Rough Volatility Models' Laboratory</i>	<b>Remote</b> Dec 2021 – Jul 2022 <ul style="list-style-type: none"><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>

## LEADERSHIP

<b>Vega Institute Foundation (VTB Group)</b> <i>Curator at Quantaton 2024</i> <ul style="list-style-type: none"><li>Worked with VTB Quant Research and VTB Quant Risk Management to develop a library used for the contest;</li><li>Created 6 manuals in <math>\LaTeX</math> and assisted in QRM presentation typesetting;</li></ul>	<b>Pushkin, Russia</b> Jul 2024
<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

## 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:** Legal drafting, legal writing; IFRS 9, IFRS 13; Russian Civil law, Actuarial law.  
**Language:** Russian (Native), English (Advanced), German (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>	