

Semen Elistratov

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EDUCATION

Lomonosov Moscow State University (MSU)

*Bachelor of Faculty of Computational Mathematics and Cybernetics
Department of Mathematical Methods of Forecasting (MMF)*

Moscow, Russia

September 2018 – June 2022

- WAM/GPA: 4.0/4.0 (5.0 according to the Russian system)
- Lavrentiev Personal Scholarship 2020-2021
- Winner on Inter-faculty Student Scientific Seminar on Economics / "Public goods provided by a smart city"

Lomonosov Moscow State University (MSU)

*Master of Faculty of Computational Mathematics and Cybernetics
Department of Mathematical Methods of Forecasting (MMF)*

Moscow, Russia

from September 2022

Center of Mathematical Finance (MSU/HSE)

Quantitative finance educational program

Moscow, Russia

September 2021 – December 2021

- Financial tools and option pricing
- Analysis of financial reports
- ML, econometrics and algorithmic trading
- Portfolio theory and risk management

EXPERIENCE

QST Financial - Junior Quantitative Researcher

from June 2022

- Researching new ML/DL models for HFT

PROJECTS

Neural Style Transfer - scientific research (supervisor Kitov V.V.)

August 2020 – June 2022

- Libraries and frameworks: *pytorch*
- Analysis of using NST as data augmentation approach
- Modification of powerful arbitrary style transfer model: improving flexibility, speed, controllability

Sharpness-aware minimization - scientific research (supervisor Vetrov D.P.)

from September 2022

- Libraries and frameworks: *pytorch*
- Analysis of using SAM for scale-invariant networks

Web-server for using ML algorithms with using Flask and Docker

August 2020 – December 2020

- Libraries and frameworks: *numpy, sklearn, docker, flask*
- Building a web-server by Flask framework which allow you to fit and evaluate ensemble models with client's dataset

Analysis of using financial reports for forecasting share's prices

October 2021 – December 2021

- Libraries and frameworks: *numpy, sklearn, lightgbm, pandas*
- Comparing forecasting algorithms with and without data from financial reports
- Parsing and preprocessing financial data

Forecasting the movement of cryptocurrency pairs using ML algorithms

October 2021 – December 2021

- Libraries and frameworks: *numpy, sklearn, lightgbm, pandas*
- Comparing various ML algorithms and feature extraction approaches
- Evaluating models via backtesting

Library for quantitative finance for educational purposes

October 2021 – December 2021

- Libraries and frameworks: *numpy*
- Coding various PCA models for evolving and generating curves

COMMUNITY & LEADERSHIP

Teaching assistant in ML theoretical and practice courses

September 2021 – January 2022

MMF CMC MSU

- Conducting seminars
- Checking homework
- Participation as an examiner

TECHNICAL SKILLS

Programming languages: Python, C, C++, MASM, Pascal

Libraries and Frameworks: numpy, scipy, pytorch, pandas, sklearn, lightgbm, xgboost, catboost, SQL, Google Colab, have experience with Docker, Kubernetes, Hadoop and MapReduce

Data Analysis skills: EDA

Developer Tools: git

General skills and features: problem solving, hard working, communication, responsibility

ADDITIONAL INFORMATION

Languages: Russian, English (C1)

Hobby: chess - former professional chess player (International Master, rating : 2379)