Semen Elistratov

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EDUCATION

Lomonosov Moscow State University (MSU) Moscow, Russia
Bachelor of Faculty of Computational Mathematics and Cybernetics *Expected July 2022*
Department of Mathematical Methods of Forecasting (MMF)

- 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"

Center of Mathematical Finance (MSU/HSE) Moscow, Russia
Quantitative finance educational program *September 2021 – December 2021*

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

PROJECTS

Neural Style Transfer - scientific research 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

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 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)