

Semyon Elistratov

+7(917)102-10-94 | semenelist@gmail.com | github.com/ElistratovSemyon

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 in the competition of diploma theses
- Winner on Inter-faculty Student Scientific Seminar on Economics / "Public goods provided by a smart city"

Lomonosov Moscow State University (MSU)

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

Moscow, Russia

September 2022 – June 2024

- WAM/GPA: 4.0/4.0 (5.0 according to the Russian system)

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 - Quantitative Researcher

from June 2022

- Researching ML/DL models for HFT with strong relation to market's microstructure and low-latency (ultra-low-latency) conditions
- Analysis of market data, ineffectivenesses, and competitors strategies
- Validation of production models and logs analysis

PROJECTS

Optimisation and loss landscapes - scientific research

from September 2022

- Supervisor: Pr. Vetrov Dmitry P. — CMC MSU — Bayes Group
- Libraries and frameworks: *pytorch*
- Analysis of theoretical properties of SAM and its modification
- Analysis of scale-invariant networks
- Application of margin-based losses for generalization improvements

Neural Style Transfer - scientific research

August 2020 – June 2022

- Supervisor: Kitov Victor V. — CMC MSU
- Libraries and frameworks: *pytorch*
- Analysis of using NST as data augmentation approach
- Modification of powerful arbitrary style transfer model: improving flexibility, speed, controllability
- 1st place in the competition of diploma theses

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

Educational projects in quantitative finance

October 2021 – December 2021

- Libraries and frameworks: *numpy, sklearn, lightgbm, pandas*
- Comparing forecasting algorithms with and without data from financial reports
- Comparing forecasting algorithms for cryptocurrency pairs
- Evaluating models via backtesting
- Parsing and preprocessing financial data
- Coding various PCA models for evolving and generating interest rates 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

Teaching assistant in "Bayesian Methods for Machine Learning" course

Fall 2023

MMF CMC MSU — Yandex School of Data Science

- Conducting seminars
- Checking homework
- Participation as an examiner

TECHNICAL SKILLS

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

Libraries and Frameworks: numpy, scipy, pytorch, tf, keras, pandas, sklearn, lightgbm, xgboost, catboost, sympy, gym, SQL, Google Colab, have experience with Hadoop and MapReduce

Data Analysis skills: EDA

Developer Tools: git, docker, kubernetes

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)