LAVRIN OLEG IGOREVICH

Moscow, Russian Federation

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WORK EXPERIANCE

Eventum AI ↗   **06 2023 – 10 2023**
Quantitative Research Intern   *Remote*
- Strategy work with quant trading.

Huawei Russian Research Institute ↗   **08 2022 – 05 2023**
Operation Research Engineer   *Moscow, Russia*
- Mathematical models for robust problems.
- Heuristics development and implementation.

Terra Quantum ↗   **07 2019 – 11 2021**
Software Developer   *Moscow, Russia*
- Software for experiment analysis & optimisation.
- Software for simulation and LDE solving.

EDUCATION

MIPT DCAM   **2022 – 2024**
Master of Science (Optimal Control, Optimisation and Operations Research)   *Moscow, Russia*

MIPT DGAP   **2018 – 2022**
Bachelor of Science (Quantum Computing and Simulation)   *Moscow, Russia*

COURSEWORK / SKILLS

- Financial Math & Stochastic Processes
- Tensor Networks
- Traffic Simulation
- Convex Analysis & Optimization
- Discrete Optimization
- Game Theory
- Operations Research
- Differential Geometry
- Non-convex optimization
- Variational Inequalities
- Micro & Behaviour Economics
- Econometrics

TECHNICAL SKILLS

Languages: Python, Coq
Developer Tools: JAX, OR-Tools, CPLEX, CVXPy, TTPy
Technologies: D-wave, IBM experience, OpenStack

COMPETITIONS AND WORKSHOPS

All-Russian Olympiad of Students "I am a professional" ↗   **31 05 2022**
high degree at mathematics ↗   *Moscow*

Hackaton "Transport and Logistic" ↗**, First Place.**   **23-24 10 2021**
quantum QUBO solvers for industry ↗   *Moscow*

PROJECTS

Cloud Consolidation | Python, OR-tools, OpenStack   **2022 - 2023**

Modified migration heuristics for higher dimensions. Developed few approaches for multidimensional robust binpacking. Implemented it in cloud overbooking software.

Quantum Inspired Optimisation | Python, AMEn, CrossOpt, GRAPE   **2019 - 2021**

Developed tensor based optimisation algorithms unconstricted combinatorial problems. Implemented simulation for quantum system, based on such algorithms. That research was later applied to traffic prediction and chemical physics simulations.