Kirill Prokopov

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Skills	**Math:** Probability, Statistics, Basic stochastic processes and calculus, Linear algebra, Real analysis, Numerical methods, Game theory; **Quantitative finance:** BSM model, Risk-neutral pricing, Hedging, Stochastic volatility models, COS method, Greeks(PW, LR, AD methods), Monte Carlo simulations, HJM framework, Short-rate models, IR derivatives, LSMC method; **ML/DL:** Linear models, Decision trees, Random forest, Gradient boosting, CNN, RNN, GRU, LSTM, FCNN; **English language:** Advanced;
Stack	**Programming languages:** Python **Scientific computing:** JAX, Numba, Numba-CUDA API, Scipy, Numpy; **ML/DL:** Pytorch, Sklearn; **CS:** OOP, git;
Portfolio	https://nbviewer.org/github/Prokopov666/numerical-methods/blob/main/LittleSomething.ipynb (if some of the images do not render – reload the page please)
Education	**MIPT'24** / Bachelor of applied physics and mathematics Landau Phystech School of Physics and Research Thesis: Modeling of filtration of light non-aqueous hydrocarbons (LNAPL) in the underground hydrosphere **New Economic School '26** / Master of Arts in Economics(MAE)
Achievements	- SAFMAR NES scholarship
Interests	-Financial Monte-Carlo simulations - GPU computing -Derivative pricing -Time-series modeling