

Vsevolod Zaostrovsky

✉ vsevolodzaostrovsky@mail.ru • 🔗 VsevolodZaostrovsky

Education

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

Specialist, Stochastic Financial Mathematics and Economics, GPA: 5.0/5.0

- Joint specialisation with Vega Institute Foundation.
- Scientific Supervisor: Prof. Yuri Mikhailovich Kabanov.

Moscow, Russia

Since Sep 2020

Professional Experience

Developer

Laboratory of Market Microstructure, Vega Institute Foundation

- Provided and tested new methodology of parameters fitting in Obyzhaeva–Wang Model.
- Implemented and tested Market Impact prediction approach.

Moscow, Russia

Since Sep 2023

Projects & Scientific Work

C++ Derivative Pricing library with a query language

Vega Institute Foundation

Moscow, Russia

Sep 2023 – Dec 2023

Econometrics project on Yield Curve prediction

Vega Institute Foundation

Moscow, Russia

Sep 2023 – Dec 2023

- The Yield Curve prediction methodology based on the Nelson–Siegel Model compared with classical time series models.

Econometrics project on Welfare Economics

Faculty of Mechanics and Mathematics, Vega Institute Foundation

Moscow, Russia

Jan 2023 – May 2023

- Using panel econometric model researched the impact of the country's macroeconomic indicators on the level of individual well-being of citizens.

C++ project on Network Programming

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

Moscow, Russia

Jan 2022 – May 2022

- Developed a database with a quick search and network interaction between the client and the server by a query language.

Conferences & Schools

Winter Scientific Conference

Speaker, The Best Presentation Price

Moscow, Russia

Dec 2023

- Presented new methodology of parameters fitting in Obyzhaeva–Wang Model.

XI Annual Student Conference on Mechanics and Mathematics

Speaker, The Second Price

Moscow, Russia

Dec 2022

- Comparison of RFSV and Black–Scholes models.

QUANTATON 2022

Participant

Pushkin, Russia

Jul 2022

- Lectures and Hackathon on Derivatives Pricing in C++.

- Introduction to Data Science and ML tournament.

- Introduction to Decentralized Finance.

Skills

Programming: C/C++, Python (numpy, pandas, scikit-learn), R, Rust.

Software: Git, \LaTeX , Wolfram Mathematica.

Language: Russian (Native), English (Upper-Intermediate).

Awards & Honours

Vega Institute Foundation Scholarship: Award for advanced studies in Mathematical Finance

Since Feb 2022

Increased State Academic Scholarship: Award for significant results in studies and science

Since Sep 2023