Vsevolod Zaostrovsky

✉ vsevolodzaostrovsky@mail.ru • ⌨ VsevolodZaostrovsky

Education

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics   **Moscow, Russia**
Specialist, Stochastic Financial Mathematics and Economics, GPA: 5.0/5.0   *Since Sep 2020*
○ Joint specialisation with Vega Institute Foundation.
○ Scientific Supervisor: Prof. Yuri Mikhailovich Kabanov.

Professional Experience

Developer   **Moscow, Russia**
Laboratory of Market Microstructure, Vega Institute Foundation   *Since Sep 2023*
○ Provided and tested new methodology of parameters fitting in Obyzhaeva–Wang Model.
○ Implemented and tested Market Impact prediction approach.

Projects & Scientific Work

C++ Derivative Pricing library with a query language   **Moscow, Russia**
Vega Institute Foundation   *Sep 2023 – Dec 2023*

Econometrics project on Yield Curve prediction   **Moscow, Russia**
Vega Institute Foundation   *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   **Moscow, Russia**
Faculty of Mechanics and Mathematics, Vega Institute Foundation   *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   **Moscow, Russia**
Lomonosov Moscow State University, Faculty of Mechanics and Mathematics   *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   **Moscow, Russia**
Speaker, The Best Presentation Price   *Dec 2023*
○ Presented new methodology of parameters fitting in Obyzhaeva–Wang Model.

XI Annual Student Conference on Mechanics and Mathematics   **Moscow, Russia**
Speaker, The Second Price   *Dec 2022*
○ Comparison of RFSV and Black—Scholes models.

QUANTATON 2022   **Pushkin, Russia**
Participant   *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

Chaplygin State Academic Scholarship: Award for siginificant results in studies and science   *Sep 2023*
Vega Institute Foundation Scholarship: Award for advanced studies in Mathematical Finance   *Since Feb 2022*
Increased State Academic Scholarship: Award for siginificant results in studies and science   *Since Sep 2023*