Vsevolod Zaostrovsky

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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 student 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, LaTeX, Wolfram Mathematica.

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 siginificant results in studies and science *Since Sep 2023*