Vsevolod Zaostrovsky

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EDUCATION

Faculty of Mechanics and Mathematics, Lomonosov Moscow State University — **Moscow, Russia**
Specialist, Stochastic Financial Mathematics and Economics, GPA: 5.0/5.0 — Since Sep 2020
- Joint specialization with Vega Institute Foundation.

PROFESSIONAL EXPERIENCE

Quantitative Research, VTB Capital — **Moscow, Russia**
Junior Analyst — Since Sep 2024
- Developed a Post-Trade Analysis system for an FX Trading Robot.
- Proposed multiple trading strategy improvements, demonstrating their effectiveness through data analysis.
- Designed and validated a methodology for identifying dealer strategies using publicly available data.

RESEARCH EXPERIENCE

Laboratory of Market Microstructure, Vega Institute Foundation (VTB Group) — **Moscow, Russia**
Group Leader Assistant — Since Sep 2024
Researcher — Sep 2023 — Sep 2024
- Developed and tested a new parameter estimation methodology for the Obizhaeva–Wang Model.
- Implemented and validated a business model of client trading in a market with multiple liquidity providers.

PROJECTS

FTQuant | **</>** — **Remote**
Developer — Nov 2023 – Dec 2023
- Designed and implemented a query language for data analytics linked to the library.

Forecasting the Yield Curve: An Econometric Study | **</>** — **Remote**
Team Lead — Since Oct 2023
- Conducted zero-bond yield forecasting using advanced econometric techniques, introducing and validating a new forecasting approach.

EVENTS

15th VTB 'RUSSIA CALLING!' Investment Forum — **Moscow, Russia**
Participant — Dec 2024

Selected Issues in Mathematical Finance — **Moscow, Russia**
Participant, All-Russian seminar dedicated to the 120th anniversary of A.N. Kolmogorov — May 2023

SKILLS

Programming: Python (numpy, pandas, statsmodels, scipy, pytorch), C/C++, Rust, R.

Software: Microsoft Excel, CMake, Git, LaTeX, PostgreSQL, Batch & Bash, Jira.

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

AWARDS & HONOURS

Increased State Academic Scholarship: *Award for significant results in studies and research* — Since Sep 2023

Chaplygin Scholarship: *Prestigious award for exceptional results in science and education* — Since Sep 2023

Vega Institute Foundation Scholarship: *Award for excellence in advanced studies in Mathematical Finance* — Since Feb 2022

Conferences: *Vega Institute Foundation Summer Scientific Conference (Best Presentation Award, Best Poster Award), Vega Institute Foundation Summer School (Best Presentation Award), XI Annual Student Conference on Mechanics and Mathematics (Second Prize)*