

# DANILO BOLOTIN

+7(905) 030-7900 ♦ Moscow, Russia

[bolotinda@my.msu.ru](mailto:bolotinda@my.msu.ru) ♦ [t.me/witblou](https://t.me/witblou) ♦

## EDUCATION

---

- **Moscow State University**, Faculty of Computational Mathematics and Cybernetics 2020-2024  
Bachelor of Applied Mathematics and Informatics  
Department of Mathematical Statistics, Scientific supervisor: [Kolokoltsov V. N.](#)  
**The topic of the thesis:** Automated market maker liquidity position hedging with perpetual futures.
- **Moscow State University**, Faculty of Computational Mathematics and Cybernetics Expected 2026  
Master's of Applied Mathematics and Informatics
- **School of Quants**, division of the School of Finance May 2023  
**Relevant Coursework:** *Stochastic calculus, Econometrics, Machine learning, Risk Management, Options Trading, Rates&Credit, Equities&Commodities&FX*

## SKILLS

---

|                         |   |
|-------------------------|---|
| Technical Skills        | Python, C++, Solidity, R  |
| Blockchain              | Web3Py, Foundry, GraphQL  |
| DeFi Analytics Software | Etherscan, TheGraph, DeFi LLama, Coingecko, Dune Analytics          |
| General DL/DS           | NumPy, Pandas, Sklearn, SciPy, PyTorch, CatBoost, XGBoost, LightGBM |
| Tools                   | Git, Linux, Docker, API   |
| Communication           | English: B2, Russian: Native  |
| Soft skills             | Very sociable, Public speech, Teamwork                              |

## EXPERIENCE

---

**DeFi Researcher** Oct 2023 - Now  
Vega Institute Foundation, Research group "Optimal control in DeFi"  
Research advisors [Rostislav Berezovskiy](#), [Kabanov Y.M.](#)  
*Moscow, MSU*

- [Automated market maker liquidity position hedging with perpetual futures.](#)
- [Numerical Python solution of the optimal control problem using Grid Search and historical ETH prices.](#)

**Risk-analyst** July 2023 - August 2024  
Moscow credit bank  
*Moscow*

- Executed risk analysis and quantitative assessments for trading desk transactions.
- Executed derivative valuation stress testing and sensitivity analysis.
- Conducted risk calculations for derivatives portfolios and REPO operations.

## PROJECTS

---

**Backtest of BasisOS strategy modification:** Modification of BasisOs strategy using ML to predict negative funding rate periods. ([Github](#))

**Analysis of the Uniswap protocol:** Analysis of key metrics of the DEXs Uniswap v2 and Uniswap v3 and the UNI token. ([Github](#))

**Nolose lottery protocol:** Lottery system protocol integrated with Aave pool and ChainLink automatation. ([Github](#))

**Blockchain investigation:** Bounty hunting in the form of blockchain investigation of the scam-token DJT on Base blockchain for a hedge-fund. ([Github](#))

## ACHIEVEMENTS

---

- Vega Institute Foundation Scholarship holder 2025
- Winner of the Rosatom Olympiad in mathematics 2020
- Winner of the Rosatom Olympiad in physics 2020