DANILA BOLOTIN

+7(905) 030-7900 ⬦ Moscow, Russia

bolotinda@my.msu.ru ⬦ t.me/witblou ⬦

OBJECTIVE

I am actively interested in finance, trading and the use of mathematical statistics to extract profits from the markets. I am also interested in management and in general work related to interaction with people.

EDUCATION

- **Moscow State University**, Faculty of Computational Mathematics and Cybernetics   Expected 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.

- **School of Quants**, division of the School of Finance   May 2023
  Relevant Coursework: Stohastic calculus, Rates&Credit, Equities&Commodities&FX, Options Trading, Risk Management

- **Vega Institute Foundation**, Moscow State University
  Research group "Optimal control in DeFi". Head of the research group: Rostislav Berezovskiy
  Relevant Coursework: "Introduction to Blockchain and Distributed Finance"

SKILLS

Technical Skills	Python, C, C++, R, NASM Assembler
General DL/DS	VectorBT, NumPy, Sklearn, Pandas
Tools	Git, Linux
Communication	English: B2, Russian: Native
Soft skills	Very sociable, Public speech, Teamwork

EXPERIENCE

Risk-analyst   July 2023 - Now
Moscow credit bank   *Moscow*

- Stress modeling of the fair value of derivatives.
- Calculation of fair value and utilization of limits on derivatives and REPO.
- Automation of liquidity calculation for stocks and bonds.

PROJECTS

Backtesting: Backtesting of a trading strategy based on moving averages using VectorBT (Github)

Option pricing models: A model of options pricing with ABM that tends to a long-term trend at a certain speed and model of option pricing with GBM. (Github)

PCA analysis: Analysis of US bond yields by the principal component method(Github)

ACHIEVEMENTS

- Winner of the Rosatom Olympiad in mathematics   2020
- Winner of the Rosatom Olympiad in physics   2020

LEADERSHIP

- **Department for work with sponsors in the student union CMC MSU**
  Head of 15 people team, which purpose is negotiations with sponsoring companies of the Moscow State University

- **CMC Student Committee**
  Deputy Head of the student committee CMC MSU

- **Yandex Ambassador team**
  Promotion of Yandex internships at Moscow State University