

KIRILL ZAKHAROV

Applied Mathematician & Quantitative Researcher

@ kirill.zakharov00@mail.ru

89236751055

Saint-Petersburg, Russia

<https://github.com/kirillzx>

EXPERIENCE

- Coursera certificate by Stochastic Processes
- Kaggle competitions
- 3th place GPN CUP by Data Analysis
- Agent-based modelling

SKILLS

- Programming languages: Python, Wolfram Mathematica
- Python libraries: numpy, pandas, scipy, sklearn, statsmodels, torch
- Modelling of Stochastic Differential Equations
- Pricing Derivatives
- Building physical and economic models
- Forecasting Models by Time Series
- Basic SQL
- Latex, Word, Excel, Access, Power Point

EDUCATION

B.S. in Applied Mathematics and Informatics

SPbSUE

Sept 2018 – June 2022

GRADUATE WORK

Generalization of the Bates model by stochastic correlation and stochastic interest rate

Found the exact solution by characteristic function of the affine jump diffusion system of stochastic differential equations and applied by Fourier transform to pricing European options

STRENGTHS

Hard-working

Persuasive

Motivator

Big Data

Attentiveness & Stress Resistance

LANGUAGES

Russia

English

