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. Found almost-exact solution under Q-measure. Applied measure transform Q->T and found almost exact-solution under T-measure.

STRENGTHS

Hard-working | Persuasive | Motivator

Big Data | Attentiveness & Stress Resistance

LANGUAGES

Russia

English