

Roman Samoilov

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Education

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

Moscow, Russia

Specialist, Stochastic Financial Mathematics and Economics

Since Sep 2021

- Joint specialisation with Vega Institute Foundation.
- Scientific Supervisor: Prof. Ekaterina Vadimovna Bulinskaya.

Projects & Scientific Work

Strategy Backtest in Uniswap V3 pool

Moscow, Russia

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

September 2023 – December 2023

- This is a project dedicated to the development and testing of liquidity placement strategies in uniswap v3, which includes working with GraphQL, delta hedging of the portfolio and the development of utility functions for a specific task.

C++ project on Network Programming

Moscow, Russia

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

September 2023 – December 2023

- Development of a system for testing exchange strategies, automatic loading of up-to-date data from the exchange, as well as checking hypotheses about the dependence of futures prices and the underlying asset.

Econometrics project on Determinants of admission to MSU

Moscow, Russia

Faculty of Mechanics and Mathematics, Vega Institute Foundation

Jan 2024 – May 2024

- Using panel econometric model investigated the relationship of indicators from the lists of applicants and passing scores.

Improving models for predicting trading volume on the Russian stock market

Moscow, Russia

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

September 2024 – December 2024

- This study is devoted to modeling and improving models for forecasting intraday time series of trading volumes on the Moscow Stock Exchange. The forecasting methods used are the upgraded PC-VWAP, as well as machine learning models: LSTM, XGBoost and Random Forest.

Work in the scientific group at the Vega Foundation (VTB Group)

Moscow, Russia

Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

Since November 2024

- Feature engineering and Prediction of trading volumes based on testing in the Rama Cont model of the stock book model

QUANTATON 2024

Pushkin, Russia

Participant

Jul 2024

- Lectures and Hackathon on Derivatives Pricing in C++.
- Introduction to Data Science and ML tournament.
- Introduction to Decentralized Finance.

Skills

Programming: C/C++, Python (numpy, pandas), R.

Software: Git, \LaTeX , Wolfram Mathematica.

Language: Russian (Native), English (Intermediate).

Awards & Honours

Vega Institute Foundation Scholarship: Award for advanced studies in Mathematical Finance

Since Feb 2023