

Vsevolod (Seva) Nedora

Quantitative Engineer | Power Trading Systems & Technical Leadership

Cologne, Germany | Permanent resident in Germany

[LinkedIn](#) | [Website](#) | [GitHub](#)

Quantitative engineer and PhD physicist building Python trading systems for European power markets, from backtesting to deployment and live monitoring. Experience combines trading-codebase ownership and market-microstructure modelling with C++/Python software development and R&D team leadership at the Max Planck Institute.

Professional experience

FlexPower (a Citadel company)

2025-Present

Quantitative Engineer | Hamburg, Germany

- Own day-to-day development and maintenance of the auction-to-auction codebase. Built, deployed and monitored pan-European day-ahead and intraday-auction strategies, expanding market coverage and supporting performance tracking and post-trade analysis.
- Designed an intraday-continuous backtesting engine using EPEX SPOT L3 order-book data to model latency, slippage and order matching; contributed to trading infrastructure using ports-and-adapters architecture.
- Standardized market-data pipelines to reduce operational overhead and built a price-impact model to support strategy sizing. Participated in auction-portfolio limit allocation and operational monitoring.
- Covered Head of Quant responsibilities during absences and participated in technical hiring. Introduced AI-assisted development planning and code-review practices across the team.
- Supported the market-intelligence team's forecasting work and secured external data trials with Electricity Maps and LSEG.

Max Planck Institute for Gravitational Physics

2021-2025

Research Project Lead | Potsdam, Germany

- Built [PyBlastAfterglow](#), a modular C++/Python simulation library used by 3+ research groups.
- Led an R&D team, supervised researchers and presented at 10+ international conferences.

Friedrich Schiller University Jena

2018-2021

PhD Researcher | Jena, Germany

- Built processing tools for 30+ TB of simulation data using caching and lazy ETL, reducing pipeline runtime by 50%; published four first-author papers.

Independent project

Stromlens | European power forecasting

Developing event-driven probabilistic forecasts using public weather, grid and market data, with transparent backtesting. Website live; forecasting functionality in development.

Education

PhD, Theoretical Physics | Friedrich Schiller University Jena

Research completed 2021; thesis defended 2022.

MSc, Astrophysics | University of Bonn | 2018

BSc, Physics | Far Eastern Federal University | 2015

Skills and languages

Engineering: Python, C++, SQL; software architecture, testing, code review, CI/CD.

Markets: Day-ahead and intraday auctions, intraday continuous, imbalance; price impact, order books.

Modelling and data: Backtesting, time-series forecasting; BigQuery, Airflow, AWS Batch/S3, GCP.

Tools: GitHub Actions, Grafana; Claude Code, Codex.

Languages: English (fluent), German (intermediate), Russian (native).