

Sokol Olena Data Scientist

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WORK EXPERIENCE

Analyst, Department of modeling and portfolio analysis

Mar 2018 - Present

'Alfa-Bank Ukraine'

- Develop credit scoring models using statistics and machine learning techniques in R
- Selecting features, building and optimizing classifiers
- Perform on-going model monitoring and model testing and update the developed model (scorecard recalibration)
- Prepare tools, reports that monitor model performance and accuracy
- Participate in continuous process improvement initiatives by working across technical teams to enhance the systems, processes and controls, e.g., methods, standards, capabilities
- Write and troubleshoot SQL Code and design (stored procs, tables, functions, views, indexes)
- Prepare datasets for application, behavioral, transaction scorecards
- Doing ad-hoc analysis and presenting results in a clear manner

Junior Data Analyst

Jul 2017 — Oct 2017

'AVON Cosmetics Ukraine' SE

- Work with Oracle Database (PL/SQL), Access, Excel
- Analyze company`s business using statistical techniques

Taras Shevchenko National University of Kyiv

Mar 2014 — May 2017

Math tutor

EDUCATION

Taras Shevchenko National University of Kyiv

Sep 2017 — Present

- Faculty of Information Technology
- Information analytics and impacts specialty

Taras Shevchenko National University of Kyiv

Sep 2013 — Jul 2017

- Faculty of Mechanics and Mathematics
- Mathematic specialty

TECHNICAL SKILLS

Tools & Technologies:

- Good scripting and programming skills especially in R
- Visualize data with ggplot, Shiny
- Python (Basic)
- T-SQL, MSSQL; PL-SQL, Oracle
- Fluency with Excel, Access, PowerPoint and Word
- Fluency in version control software (i.e. Git, GitHub)
- HTML/PHP/CSS (Basic)

Additional Knowledge:

- Good understanding of traditional statistical modeling, Machine Lerning techniques and algorithms: regression, clustering, Ensembling (logarithmic regression, Random Forest, Gradient Boosting, k-means clustering, bining, etc)
- Knowledge of advanced mathematics and statistics (i.e. calculus, probability, optimization)
- Understand credit strategies, processes, and procedures.
 Knowledge of implementing comprehensive tests and evaluates financial impact to drive continuous improvement.



Languages:

- English b1/b2
- Ukrainian native speaker

Interpersonal Skills:

- Curiosity to master new technologies and tools
- Critical Thinking
- Teamworking
- Group leader
- Responsiblity
- Passionate Learner