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Aleksandr Algazinov

Data Scientist / ML-Researcher



Computer Science student at the best technical university in China and Data Scientist with 2.5 years of hard work at the two biggest banks in Russia. I use Big Data and AI technologies to solve business problems and conduct research

EDUCATION

Tsinghua University - Master in Advanced Computing 2024 - 2026

- Do research under the supervision of THUIAR and THUNLP labs. Topics: Multimodal AI (NLP, CV, Audio), LLM Multi-Agent Systems
- Co-author of the [paper](#) about building Voice Cloning TTS-System on synthetic data (scheduled for publication in April 2025)
- Relevant courses: NLP, Web Information Retrieval, Time Series Intelligence, Machine Learning, Reading and Writing Technical Papers, Combinatorics and Algorithms, Chinese

HSE University - Bachelor of Economics (with Computer Science subjects) 2020 - 2024

- Research assistant for Pavel Andreyanov (PhD at University of California, Los Angeles). Suggested and programmed ideas to assess the quality of the model on predicting nationality by a person's full name
- Teaching assistant for the Machine Learning in Macroeconomics course for graduate students
- Do research under the supervision of Jean-Francois Mehdi Jabir (PhD at University of Nice Sophia Antipolis). Topics: option price modeling, convex optimization, neural networks
- Relevant courses: Deep Learning, NLP, Large-Scale Machine Learning, Machine Learning 1, Machine Learning 2, Data Analysis in Python, Probability Theory and Statistics, Stochastic Models, Econometrics, Financial Economics, Financial Markets

WORK EXPERIENCE

VTB Bank - Data Scientist (NLP & Time Series) Sep 2023 — Aug 2024

- Created a pipeline for clustering and hierarchical classification of text requests received by technical support. The approach significantly reduces the average processing time of a request
- Designed an approach to assessing the anomaly of observation on time series. The method detects and prevents potential anomalies in information systems
- Created a time series classifier and integrated it with other tasks (forecasting / anomaly detection)

Sberbank - Data Scientist (B2B & RecSys) Mar 2022 — Sep 2023

- Provided the first solution for forecasting demand for sausage factory products. The client called the results phenomenal, and began to use them to estimate the volume of production and supply of goods
- Fully responsible for around 15 projects for clothing stores, supermarkets, grocery and pet stores. Helped clients evaluate the potential of existing outlets, as well as find the most promising and profitable locations for opening new ones
- Analyzed the pairwise interactions of grocery products, and proposed a new approach to personalize recommendations

RESEARCH AND SCIENTIFIC ACTIVITY

Pet projects & Self-study

- Solved popular NLP tasks (from creating text embeddings to generating texts based on a query) on concrete examples
- Discussed the limitations of the Black-Scholes model, and applied Machine Learning methods to predict the option prices
- Took part in a Kaggle Clicks prediction competition. Ranked top 10%
- Compared the effectiveness of gradient boosting (CatBoost), AutoML (H2O library), Neural Networks (LSTM), and Econometrics (ARIMAX) methods in modeling and predicting the behavior of a multivariate time series

Publications & Conferences

- [Participated](#) in a large-scale conference by Russian Open Data Science community. Topic: Anomaly scoring for preventive detection of failures in information systems
- Co-author of the [Methodological approaches to the comparative analysis of tax competitiveness of regions](#). Became a prize winner of the research papers competition Vysshiiy Pilotazh by HSE University
- Presented 'Place of tax calculations in ensuring the economic security of the organization' at Voronezh State University student research conference (2020)

SKILLS

Frameworks & Languages	Python, PyTorch, LLM-Agents, PySpark, AutoML, SQL, Bash, Hadoop, MapReduce, Git, \LaTeX
AI-Domain Expertise	Multimodal AI, NLP, LLM, CV, Time Series Analysis, Econometrics, Mathematical Optimization
Communication	English (C1), Chinese (A1), Russian (native)

ACTIVITIES

Interests: Financial modeling, Philosophy, Poetry of the Silver Age, Modern Art, Long distance running, Water polo