

Nikita Kozodoi

- In https://linkedin.com/in/kozodoi
 - • https://github.com/kozodoi

Experience

□ n.kozodoi@icloud.com

• https://kozodoi.me (portfolio & ML blog)

04/2018 – present

Data Science Research Associate, Monedo / Humboldt University, Berlin.

- o developing solutions to mitigate the impact of sampling bias on machine learning models
- o investigating profit-fairness trade-off in credit scoring with fair machine learning
- o performing cost-driven feature selection with multi-objective evolutionary algorithms

07/2016 - 03/2018 Research Assistant, Max Planck Institute for Human Development, Berlin.

- o benchmarked managerial heuristics against machine learning algorithms
- o analyzed factors affecting the predictive performance on marketing data sets

10/2014 - 12/2015 Research Assistant, Institute for Statistical Studies at Higher School of Economics, Moscow.

- o preprocessed survey data for statistical analysis
- o conducted the econometric analysis of survey data

Education

04/2018 - present PhD in Information Systems, Machine Learning, Humboldt University, Berlin.

Research on ML/DL applications for credit scoring. Teaching ML and supervising M.Sc. dissertations.

10/2015 - 12/2017 M.Sc. in Economics and Management Science, Humboldt University, Berlin, GPA: 1.30.

Focused on machine learning and data science. Double-degree program with HSE Moscow.

09/2010 - 06/2014 **B.Sc. in Economics**, *Higher School of Economics*, St. Petersburg, GPA: 9.38 of 10 (1.31).

Focused on econometrics and time series. Diploma with honors. 1st place in the 4-year student rating.

Certificates

06/2020 Udacity Deep Learning Nanodegree: building CNNs, RNNs and GANs in PyTorch

05/2020 Udacity Machine Learning Engineer Nanodegree: deploying ML and DL models in AWS

Technical Stack

Programming: Python, R, SQL (interm)

IDE: VS Code, Atom, Jupyter, Google Colab

Tools Deployment: AWS SageMaker MLOps: Neptune.ai, SageMaker Model Monitor

Collaboration: Git, Slack, Trello

Documents: LATEX, Overleaf, MS Office

Packages

ML: scikit-learn, pandas, numpy, xgboost, lightgbm, hyperopt, scipy, matplotlib, seaborn

DL: pytorch, timm, albumentations, transformers, tensorflow & keras (interm)

Algorithms

ML: Boosting (XGB, LGB), Tree-based (RF, DT), Linear (Logreg, OLS), KNN

DL: CNNs, RNNs (LSTM, GRU), Transformers (BERT, GPT, vision), Autoencoders

Supervised: classification, regression, time series forecasting

Applications

Unsupervised: clustering, dimensionality reduction

CV: image classification, object detection, image captioning

NLP: sentiment analysis, text classification

Awards and Achievements

2018 – 2021 Kaggle Competitions Master (15 medals). Top-1% in Competitions, Notebooks and Discussion

2014 - 2017 Awarded with Oxford-Russia Fund (2014/15) and E-Fellows.net (2016/17) scholarships

2016 Prize-winner of the student research paper competition in Computer Science held by HSE

Selected ML Competitions

06/2021 BMS Molecular Translation, top-5% (874 teams).

Image-to-text translation of chemical molecule structures with CNN-LSTM encoder-decoder models.

02/2021 Cassava Leaf Disease Classification, top-1% (3900 teams).

Identifying plant disease types in plant leaf images with CNNs and Vision Transformers.

02/2019 Google Analytics Revenue Prediction, top-2% (3611 teams).

Predicting future customer spendings in Google Merchendise Store with gradient boosted trees.

Code, writeups and further competitions are available at: https://kozodoi.me/kaggle

Selected Publications

03/2021 N. Kozodoi, J. Jacob, and S. Lessmann

Fairness in Credit Scoring: Assessment, Implementation and Profit Implications arXiv:2103.01907 (https://arxiv.org/pdf/2103.01907.pdf)

04/2020 N. Kozodoi, P. Katsas, S. Lessmann, L. Moreira-Matias and K. Papakonstantinou Shallow self-learning for reject inference in credit scoring

ECML PKDD 2019 Proceedings, pp. 516-532 (https://doi.org/10.1007/978-3-030-46133-1)

09/2019 N. Kozodoi, S. Lessmann, K. Papakonstantinou, Y. Gatsoulis and B. Baesens

A multi-objective approach for profit-driven feature selection in credit scoring

Decision Support Systems, 120 (2019), pp. 106-117 (https://doi.org/10.1016/j.dss.2019.03.011)

Further papers and full texts are available at: https://kozodoi.me/research

Software Packages

09/2019 - present fairness: R package for calculating and visualizing fair ML metrics (>12k total downloads)

07/2020 - 02/2021 dptools: Python package with helper functions for data processing and feature engineering

Languages

English Proficient user (C2) IELTS band 8.0 certificate

German Advanced user (C1)

Language courses at HU Berlin

Russian Native speaker

Skills and Interests

• Passionate about machine learning and data Key Skills

Strong motivation to learn and improve

Hobbies Football, beach volleyball, piano, scootering

• Inspired by using ML to improve decision-making

Excellent presentation skills