

Nikita Kozodo

ML/DL researcher with expertise in competitive ML and economic background

- ☐ n.kozodoi@icloud.com • Shttps://kozodoi.me (project portfolio & ML blog)
- in https://linkedin.com/in/kozodoi
- https://github.com/kozodoi

Experience

 $04/2018-present \quad \textbf{Data Science Research Associate}, \ \textit{Monedo} \ / \ \textit{Humboldt University}, \ \textit{Berlin}.$

- o developing solutions to improve ML model performance and evaluation under sampling bias
- o implementing fair ML algorithms and investigating profit-fairness trade-off in credit scoring models
- o optimizing data acquisition costs with multi-objective profit-driven feature selection

09/2018 – 08/2020 **Project-Based Data Scientist**, *Simply Rational*, Berlin.

- o worked on multiple projects, including customer segmentation and treatment effect estimation
- o preprocessed data and developed project-specific ML pipelines and prototypes for corporate clients

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

- o benchmarked managerial heuristics against ML algorithms in customer classification problems
- o analyzed factors affecting the predictive performance on marketing data sets

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 (A).

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: 1.31 (A).

Focused on Statistics, Time Series and Econometrics. Top-1 in the 4-year student grade rating.

Certificates

10/2021 SQL for Data Science, UC Davis. Learned SQL for data extraction and manipulation

06/2020 Deep Learning Nanodegree, Udacity. Implemented CNNs, RNNs and GANs in PyTorch [certificate]

05/2020 Machine Learning Engineer Nanodegree, Udacity. Deployed ML/DL models on AWS Sagemeaker [certificate]

Technical Stack

Tools Python, R, SQL (interm)

 ☐ VSCode, Atom, Jupyter

AWS Sagemaker, Neptune

👺 Git, Trello

Packages

pandas, numpy, scipy pytorch, tensorflow (interm)

A scikit-learn, xgboost, lightgbm, hyperopt imm, opency, albumentations

huggingface transformers **III** matplotlib, seaborn

Applications

聞 classification, regression, clustering, dimensionality reduction

sentiment analysis, text classification

image classification, object detection, image captioning

Selected ML Competitions

08/2021 CommonLit Readability Prize, top-9%. Predicted text readability with transformers [GitHub] [Web App]

06/2021 BMS Molecular Translation, top-5%. Built CNN-LSTM architecture for image-to-text translation [GitHub]

02/2021 Cassava Leaf Disease Classification, top-1%. Identified plant diseases with deep learning [GitHub]

Kaggle Master. Top-1% in Competitions, Notebooks and Discussion. Profile: https://kozodoi.me/kaggle

Selected ML Publications

06/2021 Fairness in credit scoring: Assessment, implementation and profit implications

European Journal of Operational Research [doi.org/10.1016/j.ejor.2021.06.023] [GitHub]

04/2020 Shallow self-learning for reject inference in credit scoring

European Conference on ML and PKDD [doi.org/10.1007/978-3-030-46133-1] [Slides]

09/2019 A multi-objective approach for profit-driven feature selection in credit scoring Decision Support Systems [doi.org/10.1016/j.dss.2019.03.011]

Further Skills

Languages English (C2), German (C1), Russian (native speaker)

Key skills

- o Passionate about machine learning and data
- Excellent presentation skills

- Inspired by using ML to improve decision-making
- Strong motivation to learn and improve