

Nikita Kozodoi

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

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• in https://linkedin.com/in/kozodoi

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

• • https://github.com/kozodoi

Experience

04/2018 - present

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

- o developing algorithms to improve training and evaluation of ML models under sampling bias
- o implementing fair ML algorithms and investigating profit-fairness trade-off for 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 raw 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 Machine Learning for credit scoring. Teaching Data Science 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

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 in AWS Sagemeaker [Certificate] Further courses with certificates: SQL for Data Science, Data Structures, Algorithms.

Technical Stack

Tools Python, R, SQL (interm)

↓ VSCode, Jupyter

AWS (Sagemaker, EC2), Neptune.ai

Git, Trello

Packages

□ Pandas, NumPy PyTorch, TensorFlow (interm)

🕹 Scikit-learn, XGBoost, LightGBM, Optuna Timm, Albumentations

Matplotlib, Seaborn Huggingface

Applications

■ 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. Won 17 competition medals. Top-1% in Competitions, Notebooks and Discussion [Profile]

Selected ML Publications

06/2021 Fairness in credit scoring: Assessment, implementation and profit implications, European Journal of OR. Benchmarked fair ML algorithms and analyzed the profit-fairness trade-off [Paper] [GitHub]

04/2020 Shallow self-learning for reject inference in credit scoring, European Conference on ML and PKDD. Proposed a self-training based approach for bias correction in credit scoring [Paper] [Slides]

09/2019 A multi-objective approach for profit-driven feature selection in credit scoring, Decision Support Systems. Developed a profit-driven feature selection framework using multi-objective genetic algorithms [Paper] Published 5 academic papers with 60 total citations and H-index of 4 since 2018 [Papers] [Profile]

Further Skills

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

Key skills

- Passionate about machine learning and data
- Inspired by using ML to improve decision-making
- Excellent presentation skills [My talks]
- Scientific mindset and strong motivation to learn