Dmitry Zheglov

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Objective

Data scientist with experience in developing machine learning solutions. Proficient knowledge in statistics, mathematics and machine learning.

Employment Experience

09/2017 – now **VEON (Telecommunication services)**
Middle Data Scientist

- Implemented models for churn (reduced churn by 25%), credit risk (reduced debt by 43%);
- Implemented speech recognition system based on Sphinx in a call centre to analyse dialogs;
- Organised series of 10 seminars about state of the art approaches in AI;
- Implemented AI systems to optimise calls in a call centre: the best time to call (+17% contact rate), the best company for an operator (increased profits by 9%).

09/2016 – now **World Quant (International hedge fund)**
Quantitative Consultant Researcher

- Implemented mathematical models that have trading weight in the top 10% of the model pool;
- Implemented automation system to fast test and find financial ratio using reinforcement learning.

06/2016 – 09/2016 **CSI (Anti-fraud solutions)**
Junior Data Scientist (Summer Internship)

- Implemented named-entity recognition solution using natural language processing approaches (bi-LSTM, CNN, mean f1-score 0.76);
- Created database with person's information from specialised texts (SQL, web scraping, regular expressions, NLP with machine learning).

Education and Academics

09/2013 – 07/2019 **Moscow State University**
Master's Degree in Mathematics, Department of Probability Theory, GPA 4.8 of 5
Diploma thesis: *Distribution and properties of splitting stamp in decision trees*

Skills

Language skills:
- English – intermediate;
- Russian – native.

Professional skills:
- Python (machine learning), SQL, natural language processing – advanced;
- TensorFlow, computer vision, reinforcement learning, Hive, C, R – intermediate;
- Git, Unix shell, Docker, SAS, Sparx – beginner.
Code examples: https://github.com/DmitryZheglov

Activities & Training / Professional Affiliations / Memberships

- Summer school on deep learning and bayesian methods (Higher School of Economics, 08/2018);
- Advanced machine learning specialization NLP (Coursera, 03/2018 – 06/2018);
- ADSC data mining in action, direction: trends of ML (Yandex, 09/2017 – 12/2017);
- Open machine learning course (Open Data Science, 02/2017 – 06/2017, top 1% of rating);
- Program in quantitative analysis (Centre of Mathematical Finance, 09/2016 – 06/2017, GPA 10);
- Program in data science (Centre of Mathematical Finance, 02/2016 – 06/2016, GPA 9.25);
- Mathematical models for investment banking (Deutsche Bank, 02/2016 – 06/2016, GPA 5 of 5).

Honors and Awards

- Kaggle competition: TalkingData Mobile User Demographics top 6%;
- Gold level 1 in WorldQuant Challenge;
- BCS Quants Challenge top 5%.

Interests

- Travelling (visited 62 cities in 16 countries), hiking, gym, theatre, opera, ballet.