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Employment Experience

04/2023 – now

Booking (Travel services)

Machine Learning Engineer

- Implemented an uniform report system for accommodation and car verticals (spent time for tasks in analytical team -62% and cloud costs -79%);
- Improved data quality by 12% and released data driven attribution for bidding models (ROI +3%).

10/2019 – 04/2023

Yandex (Direct advertising)

Machine Learning Engineer

- Implemented a service to measure Search/Visit/ConversionLift display ads (monthly income +6%);
- Implemented reward/inventory/demand forecasting services (number of successfully finished ads campaigns +34%);
- Implemented a service to work with churn/retention (churn rate -7%, monthly income +4%).

09/2017 – 09/2019

VEON (Telecommunication services)

Data Scientist

- Implemented churn (churn rate -25%) and credit (unpaid debts -43%) models;
- Implemented computer vision system to analyse the effectiveness of the offices and the distribution of clients (sold items +8%);
- Implemented ranking system to optimise calls in a call centre (+17% contact rate, +18% take rate, +9% lifetime value).

06/2016 – 09/2017

World Quant (International hedge fund)

Quantitative Consultant Researcher

- Implemented mathematical models based on reinforcement learning (real trading weight in the top 5% of the model pool).

Professional Skills

- Python, AB tests, Pytorch, SQL, natural language processing (NLP), computer vision (CV) – advanced;
- C++, C, R, Docker, Airflow, Hive, causal inference, reinforcement learning (RL) – intermediate.

Languages

English – advanced, Spanish – pre-intermediate, Russian – native.

Education

09/2013 – 07/2019

Moscow State University

Master's Degree in Mathematics, Department of Probability Theory, GPA 4.9 of 5
Diploma thesis: *Distribution and properties of splitting stamp in decision trees*

Additional Training

- Deep learning, RL, CV, NLP, Python courses (Yandex School of Data Analysis, 09/2019 – now);
- Summer school on deep learning and bayesian methods (Higher School of Economics, 08/2018);
- Advanced machine learning specialisation NLP (Coursera, 03/2018 – 06/2018);
- Open machine learning course/data mining in action (ODS/ADSC, 02/2017 – 12/2017, top 1% of rating);
- Data science and quantitative analysis (Centre of Mathematical Finance, 02/2016 – 06/2017, GPA 9.5).