

Dmitrii Zheglov

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PROFILE

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

EXPERIENCE

Middle data scientist, VimpelCom (telecom), Moscow, Russia — 2017 - Present

Develop models of the churn, reactivation, segmentation, risk assessment, sentimental, speech recognition.

Research consultant (trading), WorldQuant, Moscow, Russia — 2016 - Present

Conduct research on market dynamics and develop and implement mathematical models. Develop models for the stock using time-series. Technical, fundamental, news and sentimental analysis. Systematic trading, portfolio optimization, risk assessment.

Intern Analyst, CSI group (anti-fraud solutions), Moscow, Russia — 2016

Develop solutions for named-entity recognition. Create recognition models using NLP, word2vec, RNN, LSTM. Test statistical hypothesis, web scraping.

EDUCATION

Moscow Lomonosov State University — Specialist's degree, mathematics, department of probability theory, 2013 – Present, GPA: 4.78 out of 5
Relevant coursework: Stochastic series / Statistical classification,

ADDITIONAL EDUCATION

ADSC — data mining in action, direction: trends of ML, 2017.09 – 2017.12

Open data science — open course of machine learning, top 1% rating, 2017.02 – 2017.06

Center of mathematical finance (CMF) — program in Quantitative analysis
GPA: 10 out of 10, 2016.09 – 2017.06

Deutsche bank — mathematical models for investment banking, GPA: 5 out of 5, 2016.02 - 2016.06

CMF — program in Data Science, GPA: 9.25 out of 10, 2016.02 – 2016.06

SKILLS

Technical Skills: Python, R, C, Linux, SQL, Machine learning, reinforcement learning, image recognition, spark, hadoop and data analysis libraries (Keras, TensorFlow, Vowpal wabbit)

Languages: Russian – Native, English – Intermediate

Other:

- Kaggle (demonzheg) and other competitions
- Gold level 1, WorldQuant Challenge
- code examples: <https://github.com/DmitryZheglov>