Dmitry Zheglov

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PROFILE

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

EXPERIENCE

Research consultant, WorldQuant, Moscow, Russia — 2016 - Present
Conduct research on market dynamics and develop and implement mathematical models. Feature engineering. Create predictive model for the stock of the United States, Europe, Asia using time-series. Technical, fundamental, news and sentimental analysis. Systematic trading, portfolio optimization, risk assessment, model selection and evaluation, test statistical hypothesis.

Intern Analyst, CSI group (anti-fraud solutions), Moscow, Russia — 2016
Developed and tested solutions for named-entity recognition. Created recognition models using NLP, word2vec, RNN, Lstm. Tested statistical hypothesis, web scraping.

EDUCATION

Moscow Lomonosov State University — Specialist's degree, mathematics, department of probability theory, 2013 – Present, GPA: 4.76 out of 5
Relevant coursework: Stochastic series / Statistical classification,

ADDITIONAL EDUCATION

Open data science — open course of machine learning, top 1% rating,
2017.02 – 2017.06
Center of mathematical finance (CMF) — program in Quantitative analysis,
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, Machine learning and data analysis libraries (scikit-learn, Keras, TensorFlow, Theano, XGBoost, LightGBM, numpy, pandas, Vowpal wabbit)

Languages: Russian – Native, English – analysis and reading technical literature, spoken English (Elementary).

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