Dorsa M. Arezooji

Data Scientist

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EDUCATION

M.Sc. in Big Data Science | Queen Mary University of London, UK

09/2019 - 09/2020

- Graduating with distinction [90/100]
- Earned distinction in all 8 taken modules and the final project
- Recipient of the Queen Mary University of London International Science and Engineering Excellence Award in 2019
- Selected **Modules**:

Big Data Processing [93.8] | Cloud Computing [88.9] | Machine Learning [91.4] | Data Mining [97.2] |
Bayesian Decision & Risk Analysis [95.7] | Data Analytics [88.9] | Applied Statistics [89.2] | M.Sc Project [85.7] |

B.Sc. in Mechanical Engineering (Mechatronics) | Shahid Beheshti University, Tehran, Iran

09/2014 - 09/2018

- Graduated with First Class Honors [1:1]
- Selected Modules:

Fundamentals of Programming (C++) | Project Management | Signal Processing | Modern Control Theory & Simulation |

PROJECTS ____

PortoDash

- o Created and deployed a cloud-based investment portfolio dashboard application using R, Shiny and HTML in 1 week
- o Implemented several risk and return models along with an interactive UI to visualize assets and trends to gain insights
- o Added a feature to allow the user to easily build and optimize their portfolio by visualizing it & the efficient frontier
- Used machine learning, and Bayesian learning (MCMC) to provide highly accurate (>96%) market predictions

Forex Rate Forecast with MCMC

- Used Bayesian structural time-series (bsts) in R to predict forex rates in long-term with a high accuracy of 98%
- Visualized the performance of the bsts model compared with widely used time-series methods like ARIMA (75% accuracy)

Forex API

- Created a dynamic REST API using python & Flask, designed a web UI and deployed it on AWS using Docker in 15 days
- Implemented access to Forex data and created a trading journal service using a Cassandra database to calculate profits
- o Implemented market prediction, API keys, password hashing, and load balancing (Kubernetes) to improve functionality

FinDL

- Implemented deep learning methods (LSTM, DNN, RNN) in python to predict financial time-series with 96% accuracy
- Created a Bayesian dynamic linear model and compared its performance to those of the mentioned DL models

• Retail Analytics

- Implemented **feature engineering** & **machine learning** algorithms including random forests and time-series analysis in **python** to **predict** sales with an accuracy of **97%**
- Used Bayesian structure learning to discover causal links between macro-economic factors and sales with 72% precision

Ethereum Analysis

- Performed **big data** analysis of Ethereum contracts & transactions using **PySpark** & **Hadoop** to discover trends & insight
- o Analyzed scammers' graph, using **GraphFrames** to find 63 wallets used to accumulate stolen Ether
- Visualized the trends and insights to better convey the results of the analysis

Natural Language Processing (NLP)

 Implemented naive Bayes classifiers, vector spaces, and locality sensitive hashing in **python** to extract **sentiment** from tweets using **nltk**

Dose-Response Modeling with MCMC

- Modelled the effects of a drug in a probabilistic framework to find the optimal dosage by creating a hierarchical logistic regression model using R, stan and Hamiltonian Monte-Carlo sampling with 95% accuracy
- Visualized the experimental data and the proposed model's dose-response curve using 3 types of prior distributions
- Compared the performance of MCMC algorithms in R stan, pymc, and AgenaRisk using the same hierarchical model

EXPERIENCE

• Freelance Data Scientist | Freelancer.com, London, UK

06/2019 - Present

- Provided a range of services including: R & Python Development, Data Engineering, Statistical Analysis, Machine Learning
- Completed 100% of project on time and within budget with 4.6/5 review scores | Profile Link
- Technology Intern IEUK | Bright Network, London, UK

06/2020 - 07/2020

- Researched the current market for facial authentication and machine learning algorithms
- Wrote user stories, created a project management plan and a communication plan in 3 days
- Attended technical seminars by Google, Amazon, Goldman Sachs, Accenture & Vodafone
- **R&D Engineer** | PATRA Vision, Tehran, Iran

03/2019 - 09/2019

- Optimized the mechanical structure of <u>Anea3D</u> using FEM analysis, reducing the wight by ~ 35% & saving up on costs
- Led a small team of 3 assigned to the Anea3D redesign project in a start-up environment
- Research Assistant | Institute for Cognitive & Brain Sciences, Shahid Beheshti University, Iran

06/2018 - 07/2019

- Wrote code in Matlab to automate signal processing, fractal analysis and machine learning (SVM) on EEG data to classify OCD with an accuracy of 70%
- Collaborated on 2 research papers working with a multi-disciplinary team and presented the results at the 1st Sharif
 Neuroscience Symposium in 2018

TECHNICAL SKILLS

Python | R | Matlab | PySpark | R stan (probabilistic programming) | Deep Learning (TF, Keras) | Machine Learning | HTML | SQL | Linux | Git | AWS | GCP | Hadoop | Cassandra | Docker | Kubernetes | REST API | GraphFrames | Shiny | Big Data Engineering | Big Data Analysis | Stream Processing | Statistical Analysis | Data Modeling | NLP | Data Visualization | Data Warehousing | ETL Pipelines | Model Training & Deployment | Investment Portfolio | Investment Risk Management | Tableau | Bayesian Statistics | Flask | DSA | OOP | Power BI | Excel | Weka | Google Analytics |

SOFT SKILLS

Teamwork | Research | Critical Thinking | Problem Solving | Leadership | Time Management | Effective Communication with Stakeholders | Storytelling | Attention to Detail |

CERTIFICATES

- <u>Python Data Structures and Algorithms</u> | LinkedIn Learning
- AWS Fundamentals: Going Cloud-Native | Amazon Web Services
- AWS Fundamentals: Addressing Security Risk | Amazon Web Services
- Portfolio and Risk Management | University of Geneva
- <u>Investment Risk Management</u> | Coursera Project Network
- Visualizing Citibike Trips with Tableau | Coursera Project Network
- Natural Language Processing with Classification and Vector Spaces | DeepLearning.ai
- Modernizing Data Lakes and Data Warehouses with GCP | Google Cloud
- Google Cloud Platform Big Data and Machine Learning Fundamentals | Google Cloud