

Ivan Lukyanenko

Curriculum Vitae

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ABOUT ME

I am 3rd grade MIPT student, interested in research in DS, ML and DL. I am student of Phystech School of Applied Mathematics and Computer Science, Department of Intelligent Systems, Intellectual Data Analysis, GPA: 7.5 / 10 (4.5 / 5).

WORK EXPERIENCE

- Autumn 2021 - Winter 2022: **Forecsys**, Junior mathematician - researcher.
I was working on the project of **company sales forecasting**. My responsibilities included **researching forecasting models for time-series**, **data processing** and **building model** in final product. Baseline with 20% MAPE was improved to 6% MAPE. My models went to the final product. Took part in developing final product.
- Winter 2021(at the same time): **ProCompliance**, Junior mathematician - researcher.
I was working on the project of **motion recognition**. My responsibilities included **data visualization**, **adjusting researched models to new data**, **hypothesis testing** and **postprocessing models output**.

PROJECTS

- Optimal Stock Trading: OST**. This project is about how to use TinkoffAPI for automated stock trading. In this project I use GRU-network for forecasting stock prices and based on this predictions I automate buying/selling stocks.
- Hail recognition: Hail recognition**. This project is about recognition/risk assessment of hail events based on hourly spatial time-series of climatic variables. Hail events are very locally in time and in space, and nowadays there is no any climatology methodology for predicting hails and this project is the beginning of our researches in this climatology field with DL approaches.

SKILLS

<i>Math/CS</i>	Mathematical analysis, Linear algebra, Optimization, Probability theory, Algorithms and data structures
<i>Programming</i>	Python, PyTorch, NumPy, Scikit-Learn, XGB, CatBoost, matplotlib and etc. SQL.
<i>ML/DL</i>	Time-Series analysis
<i>Languages</i>	Russian (Native), English (Upper-Intermediate).

ADDITIONAL EDUCATION

OzonMasters, 1st grade
Math and Python for Data Analysis, Coursera
Supervised Learning, Coursera
Finding Structures in data, Coursera

Applied problems of data analysis, Coursera
Discrete Optimization, Coursera
Diving in Python, Coursera
Drawling inferences from data, Coursera