

Ivan Lukyanenko

Curriculum Vitae

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ABOUT ME

I am 4th 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**.
- Spring 2022 - Summer 2022: **ScolTech**, Intern Researcher.
I was working on the project about analysing financial risk caused by climatic events. In particular, i was working on the Hail risk assessment problem. I have been researching the physical aspects of events, selecting climatic variables. I built different models based on classical ML approaches and deep learning approaches. Hail events are very locally in time and in space, and nowadays there is no any climatology methodology for predicting hails.

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.

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>Languages</i>	Russian (Native), English (Upper-Intermediate).

ADDITIONAL EDUCATION

AI Masters, 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