

Iakov Grigoryev

SOFTWARE ENGINEER · MACHINE LEARNING RESEARCHER · MATHEMATICIAN

Moscow, Russia

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“Ready to develop and improve in any direction.”

Education

New Economic School (NES)

Moscow, Russia

MASTER OF ARTS IN ECONOMICS

2019 – 2021 expected

- GPA: 4.8/5.3.
- Term Paper: [Using NNs and Other ML Algorithms with Non-Standard Loss Functions in Realized Volatility Forecasting](#).
- Project:
 - [International Macroeconomics Project \(Python, 2020\)](#).
- NES Alumni Association Scholarship (2020 – 2021).

Lomonosov Moscow State University (MSU)

Moscow, Russia

BACHELOR IN APPLIED MATHEMATICS AND COMPUTER SCIENCE (CUM LAUDE), SYSTEM ANALYSIS DEPARTMENT

2015 – 2019

- GPA: 4.95/5.
- Thesis: [Properties of Quadratic Mappings \(in Russian\)](#).
- Term Paper: [Nonlinear Dynamics and Limit Behavior of Discrete and Continuous Dynamic Systems in 3D Space \(in Russian\)](#).
- Projects:
 - [Stochastic Analysis and Modeling \(MATLAB, 2018, in Russian\)](#).
 - [Single-Player Game "Terrain Simulator" \(C++, 2017\)](#).
 - [Unix Command Shell Emulator \(C, 2016\)](#).
- Increased State Academic Scholarship (2017 – 2018).
- Moscow Government Scholarship (2015 – 2017).

Skills

Programming Python, C, C++, Java, MATLAB, SQL, LaTeX

Software / Tools Git, Linux, JetBrains (PyCharm, IntelliJ IDEA, CLion), Numba, Ray, Cython, AWS (S3, Textract, CLI), Docker

Machine Learning Statistics, Machine Learning Algorithms (Scikit-learn), Deep Learning (PyTorch), Reinforcement Learning

Languages Russian (native), English (Advanced)

Experience

Raiffeisen Bank

Moscow, Russia

INTERN IN QUANTITATIVE TRADING

2021 – now

- Did cleaning and preprocessing of big financial data.
- Participated in the trading strategy design.

LivLet (startup)

London, United Kingdom (remote)

MACHINE LEARNING RESEARCHER AND ENGINEER

2020 – 2021

- Implemented a NER-based algorithm to extract various fields from images of invoices.
- Contributed to the product quality by proposing and testing the following ML-related features:
 - text classification of user writings to suggest adding a corresponding tag,
 - speech-to-text and text-to-speech systems.
- Supervised a junior colleague, who helped me with routine work and testing.

Allied Testing

Moscow, Russia

SOFTWARE ENGINEER AND MATHEMATICIAN

2019

- Optimized an algorithm that processes data of a very high dimension.
- Transferred the algorithm from MATLAB to Python and optimized it further using PyTorch, Numpy, Scipy, Ray, Numba and Cython.
- Results: original algorithm was accelerated by the factor of ≈ 200 .

PIM Solutions

Moscow, Russia

FINANCIAL ANALYST

2015 – 2018

- Participated in the derivation and testing of financial formulas, did A/B testing.
- Proposed and implemented an algorithm to convert a string with an address into separate fields.
- Did normalization, preprocessing and analysis of big data.