Piotr Malicki

Big Data Scientist

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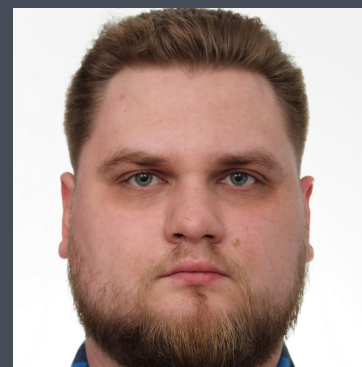
Work History

2020-12 - present

Data Scientist
Plenti

Implementation of projects related to the innovation voucher for technologies working as R Software Developer. Design and construction analytical dashboard for each department in the company using R, Shiny, Python and Spark, Google Cloud Platform.

2020-09 - 2020-12

Specialist at Credit Risk Department
Raiffeisen Bank International AG

Analysis of business processes and integration of the collective database between systems and collection of requirements for modeling new databases for LGD models in R and Python. Cooperation with the substantive departments in the scope of defining reporting requirements and the subsequent construction of monitoring in the dashboard using R and Shiny.

2020-02 - 2020-08

Chief Risk Management Specialist
Bank Peako S.A.

Generating recurring reports using Oracle Database, SAS and Python. Supporting the development of automation in the area of calculating the capital requirement in R and creating reports with dashboards in Shiny. Implementation of projects enabling the implementation of the new system calculation of the capital requirement. Implementation of the Scrum methodology to the team and creating diagrams in Jira and Confluence along with the subsequent administration of process data.

2019-03 - 2020-01

Data Science Specialist
PKO Bank Polski

Work on the largest data sets in the Polish banking sector (Big Data). Quality monitoring of application models in production using SAS and R in Shiny. Analysis anomalies related to the monitoring of application models. Automatic reporting monitored portfolios in SAS and Python.

2018-11 - 2019-01

Data Science Assistant
Publicis Media

Automation of data preparation, data scraping and API data retrieval with R and Python. Create new analysis work files and data processing along with process automation. Support for existing desktops in Shiny as well creating new ones with Tableau and Power BI.

2016-01 - present

Data Scientist / Statistical Programmer
Freelancer

Work for research and commercial teams focused on R&D industries. Implementation of statistical models, machine learning and deep learning related to time series streaming data, survey data and panel data in R and Python. Working as R Software Developer, building and managing backend and frontend of applications developed in Shiny with support for previously built applications models. Implementation of econometric analyzes in STATA, SPSS and Statistica. Projects:
1) Real estate appraisal based on spatial hedonic models. (R, Shiny)
2) A bot for the cryptocurrency market based on a scalping strategy. (R, Rccp, Shiny)
3) An application for implementing a Forex market strategy based on data streaming. (C ++, R, Shiny)
4) Dashboard of climate change impacts on real estate prices in London. (R, Shiny)
5) Analytical system for optimizing the investment portfolio in the Forex market. (C ++, R, Shiny)
6) Mutation analysis of fetal cancer genes. (STATA, SPSS, R, Shiny)
7) Spatial analysis of the location of cadastral plots for developers (R, Shiny)
8) Analysis of the production line, along with the optimization of the demand for new devices (R, Shiny)
9) Analysis of application network logs related to international shipping (Python, Dash)
10) Others: applications, dashboards and analyzes for the financial industry, pharmacy and the market real estate.

Education

2019-10 - 2020-10	**Warsaw School of Economics**
	Postgraduate Diploma, Academy of Analytics with SAS, R & Python
	Thesis I: "Credit Risk Assessment of local government units in terms of dependence spatial" R package: spcredit Thesis II: "Arbitrage system on a cryptocurrency exchange"
2018-10 - 2021-02	**University of Warsaw**
	Postgraduate Diploma, Data Science in Business Applications. Workshops using the R programing language
	Thesis : "Analysis of scalping strategies on the stock exchange cryptocurrencies" R package: scalpingR
2018-10 - 2021-02	**University of Warsaw**
	Postgraduate Diploma, Economic Data Analysis in Excel and VBA
	Thesis I: "Interest analysis of crypto in currencies using Google Trends" Excel App: cryptoApp Thesis II: "Analysis toolpack R+Excel+VBA" R + VBA packages: vbaR
2016-10 - 2022-02	**University of Warsaw**
	Master's degree, Computer Science and Econometrics
	Thesis (MSc):"Stoploss analysis in forex and cryptocurrency diversified investment portfolio" R packages: stoplossR
2015-10 - 2022-02	**University of Warsaw**
	Master's degree, Faculty of Economic Sciences
	Thesis (MSc): "Analysing spatial patterns between Airbnb and hotel room rental and real estate transactions" R packages: hedonicR
2011-10 - 2014-07	**Warsaw University of Technology**
	Bachelor's degree, Faculty of Economic Sciences
	Specialty: Business Economics Undergraduate dissertation (BSc): "Modeling and forecasting of liquid fuel prices on the Polish market"

Courses

2020-01	**Python For Trading** *MCX* 67252-28-1
2020-12	**R Programming Track** *Data Camp* #192,279
2020-09	**Bootcamp Python Developer (320h)** *Kodilla* 10734/2020
2020-09	**Bootcamp Java Developer (720h)** *Kodilla* 10359/2020
2018-09	**Bootcamp Data Science in Python (840h)** *Sages* 10734/2020

Technology Stack

	R	★★★★★

Shiny	★★★★☆
Python	★★★☆☆
Django	★★★☆☆
Flask	★★☆☆☆
Dash	★★☆☆☆
Java	★★☆☆☆
C++	★☆☆☆☆
Oracle SQL	★★☆☆☆
Stata	★★★★☆
SPSS	★★★☆☆
Power BI	★★☆☆☆
Tableau	★★☆☆☆

Skills

Econometrics	★★★★★
Machine Learning	★★★☆☆
Deep Learning	★★☆☆☆
Natural Language Processing	★☆☆☆☆
Computer Vision	★☆☆☆☆

Languages

English language	★★★☆☆
B2	
Russian language	★★☆☆☆
B1	

Hobby

Robotics, Raspberry Pi, Blockchain, Microeconomics and Macroeconomics
Automotive, Ballroom Dancing