Pavel Repnikov

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TECHNICAL SKILLS

: C++, Python, SQL Languages

Frameworks : Unreal Engine, Unity, Pytorch

Libraries : numpy, pandas, PySpark, Greenplum, XGBoost, LightGBM, CatBoost, numba, sklearn,

Location: Moscow, Russia

2022-2024

Moscow, Russia

Moscow, Russia

code

geopandas, SciPy, PySR, PyClustering, Optuna

WORK EXPERIENCE

Data Scientist Intern Oct 2023 - Present Moscow, Russia

Sberbank, Risk Modeling Department

- A model for detecting fraud in consumer loans
 - * the full cycle of model development
 - * terms of reference, data collection
 - * model development
 - * communication with the customer of the task
 - * preparing the model for production
- Geolocation data. Geolocation data in fraud prevention
- Behavior modeling. Probabilities of events as a new way of explaining incidents
- · Working with classic tabular data
- Building datasets from multiple data sources
- · Time series forecasting

EDUCATION

Lomonosov Moscow State University

MSc in Physics, Chair of Mathematical Modeling and Computer Science

Lomonosov Moscow State University 2018-2022

BSc in Physics, Chair of Mathematical Modeling and Computer Science

COMPLETED PROJECTS

Forecasting global population dynamics Python, numba, geopandas

- Partial differential equations as a way to predict the population on the globe
- · Modification of the classical formulation of the problem taking into account spatial components
- · A solution on a set of arbitrary shape

Credit Scoring on a synthetic dataset Python, XGBoost, LightGBM, CatBoost, PyClustering, SciPy **©**code

- The divide and conquer principle. Building models independently for different years
- Automatic feature generation
- · Testing statistical hypotheses
- Clustering of tabular data

Furniture object detection SQL,C#, Unity, Python, Pytorch **©**code

- · Creating a synthetic dataset using Unity
- · Object detection finetuning using Pytorch

Bayesian Decision Making as a Theoretical Basis for a New Look at Fuzzy Logic Control Python, Pytorch code

- Creating a new machine learning white-box model from scratch
- Creating a fuzzy inference system based on statistical inference
- Solving a system of integral equations using Pytorch

Machine learning of noise filtering of vibroacoustic linearly distributed sensor data Python, TensorFlow ©code

· Creating an optimal signal filter for recognizing different types of activity

■ Galton board modeling

C++,Qt

code

- Demonstration of the central limit theorem
- Creating a desktop application from scratch
- Embedding an engine for physical simulation

PROJECTS IN DEVELOPMENT

Adaptive metabolic model

Aug 2023 - Present

- Monte Carlo simulation
- · Time series clustering

Adaptive control system with fuzzy logic based on Bayesian inference

Aug 2022 - Present

- The invention of the AI alignment method in RL
- · Cross-entropy method for reinforcement learning
- Creating a greedy optimization algorithm for physical simulation
- · Creating an analogue of the gradient descent algorithm in the function space