

Siavash Razmi

CONTACT

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RESEARCH INTERESTS

- Machine Learning
- Data Analytics
- Network Science
- FinTech
- Time Series Analysis
- Quantitative Finance

EDUCATION

University of Tehran

Sep 2021 - Jan 2023 (expected)

Master of Engineering in Computer Science - Artificial Intelligence

Supervisor: [Dr. Masoud Asadpour](#), **Thesis:** "Algorithmic Trading Using Neural Networks", **Overall GPA:** 4.0 (19.4/20), (The faculty's and Group's Average GPAs are 16.59 and 17.11, respectively.)

The University of Tehran is one of Iran's most prestigious institutions and an esteemed center for Artificial Intelligence.

University of Azad

2014 - 2018

Bachelor of Engineering in Electrical Engineering, **GPA:** 3.22 (16.1/20)

EXPERIENCE

- **Research Assistant**, Social Network Laboratory, University of Tehran **Sep 2021- Present**
- **Research Assistant**, Supervisor: [Dr. Sasan Barak](#) **Jul 2023- Present**
Applying Machine Learning to Improving Trading Strategies
- **Research Assistant**, Supervisor: [Dr. Heshaam Faili](#) **May 2023- Present**
Sentiment Analysis of Persian Financial News Using Natural Language Processing
- **Machine Learning Engineer**, [Tensurf LLC](#). **Jul 2022 - Apr 2023**
Developing ML models for Price Movement Prediction in The Stock Market, Designing Trading Strategies based on those models, and Data Analysis on The Market Data (Especially Limit-order-book and Market-by-order data)

COURSES

- Machine learning **GPA: 4.0, (17/20)**
- Data Analysis **GPA: 4.0, (19/20)**

- Deep Neural Networks GPA: 4.0, (19.39/20)
- Statistical Inference GPA: 4.0, (20/20)
- Social Networks GPA: 4.0, (20/20)
- Reinforcement Learning GPA: 4.0, (20/20)
- Advanced Robotics GPA: 4.0, (20/20)

PROJECTS

- Bitcoin Futures, Price Prediction Based On The Depth of Market Data Using Deep Learning Methods
- Bitcoin Algorithmic Trading Robot Based on Reinforcement Learning
- Persian Users' Graph of Tweets Network Analysis in Iran's 2022 Protests
- QS Institute's 2020 University Rankings Analysis And Rank Estimation Using Machine Learning.
- Business Analytic of Online Persian Travel Services using Their Crawled Data
- Automatic Space Shuttle (Lunar-Lander) Landing using DDQN in Gym Environment
- Synthetic Image Generation using GANs
- Musical Instruments' Audio Classification Using ML models
- Robot Localization and Mapping Using Particle Filter Algorithm

TEACHING EXPERIENCE

- **Deep Neural Networks**, Dr.Ahmad Kalhor (Teacher's Assistant) **Fall 2022**
Mentoring the Students to Implement a Fraud Detection System for Credit Card Transactions using Neural Networks.
- **Deep Neural Networks**, Dr.Ahmad Kalhor (Teacher's Assistant) **Spring 2023**
Mentoring the Students to Implement a Violence Detection System for Video using Deep Neural Networks.
- **Statistical Inference**, Dr.Abdolhossein Vahabi (Teacher's Assistant) **Spring 2023**
Mentoring the Students to Learn about Non-Parametric Tests and their Use in Real World Problems (using R Language).

SKILLS

Programming/Packages: Python, R, PyTorch, TensorFlow, SQL, NetworkX, igraph **Software:** Git, Gephi **OS:** Windows, Linux, Windows Server **Typesetting:** Microsoft Word, L^AT_EX

Soft Skills

Team Work, Problem-Solving, Time Management, Adaptability/Flexibility

Languages

English (Fluent), Persian (Native)

AWARDS AND ACHIEVEMENTS

- Ranked 2nd in The master's program.
- Ranked 32nd in The Masters Level University Entrance Exam (Among Approximately Twelve Thousand People).
- Exemption from tuition fees for master's level studies.