Said Dandamaev — Quantitative Researcher

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Summary

Driven professional blending expertise in Data Science with a Master's in Financial Mathematics at the University of Birmingham. Over three years of experience in finance, specializing in quantitative analysis, model development, and econometric methods. Equipped with practical skills and advanced academic knowledge, ready to excel in Quantitative Finance roles.

Education

University of Birmingham
MS Financial Mathematics — *2024*
Key Coursework: Mathematical Finance, Stochastic Processes, Machine Learning

Higher School of Economics
MS Investments in Financial Markets — *2025*
Key Coursework: Financial Markets, Econometrics, Economics

Higher School of Economics
BS Business Informatics — *2023*
Thesis: ML approaches for multistep prediction of Bitcoin price time-series

Professional Experience

Ak Bars Bank — **Moscow**
Risk Modeller — *06/2022–09/2022*
- Engineered a sophisticated seller clustering model, reducing loan application processing times by 300%.
- Initiated a comprehensive data acquisition process for marketplace sellers, enabling detailed financial analysis.
- Calculated and forecasted monthly revenues of marketplace sellers using advanced statistical methods and data analysis, significantly enhancing the accuracy of creditworthiness predictions.

Ozon — **Moscow**
Junior Financial Analyst — *06/2021–06/2022*
- Developed a data retrieval process using Python and SQL, handling over 30 data uploads.
- Performed advanced regression analysis to predict revenue trends, informing strategic planning over a 5-year horizon.
- Constructed ML models to predict commission based on the average GMV of order picking points.
- Adapted queries to extract information about parcels and their characteristics from Data Showcases (Vertica, Postgresql).

Skills

- **Quantitative Analysis**: Data analysis, econometrics, time-series forecasting, stochastic modelling.
- **Programming**: Python (Pandas, NumPy, SciPy, scikit-learn), SQL, Supervised and unsupervised learning, deep learning frameworks (TensorFlow, PyTorch).
- **Financial Modelling**: Asset pricing, risk assessment, portfolio optimization, derivative pricing.
- **Soft Skills**: Effective communication, problem-solving, teamwork, cross-functional collaboration.

Quantitative Finance Projects

BiLSTM for 7-day Multistep Prediction: Implemented BiLSTM model with features incorporation to predict bitcoin prices for 7 days ahead.

Advanced Hybrid VMD-ETS-Catboost BTC Prediction Method: Created an advanced method for time-series forecasting, which performs better than ARIMA/LSTM/LR/ETS.

Tobin portfolio prediction and optimization: Implemented an algorithm for retrieving data, predicting returns, and making optimal portfolio (Markowitz-Tobin).