Said Dandamaev

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Summary

Driven professional with expertise in Data Science and a Master's in Financial Mathematics. Over three years of finance experience, specializing in quantitative analysis, model development, and econometric methods. Ready to contribute in Quantitative Finance roles with a focus on data-driven solutions and innovation.

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 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%, thereby increasing overall efficiency.
- Initiated a comprehensive data acquisition process for marketplace sellers, contributing to a 20% increase in data-driven decision-making accuracy.
- Developed models for forecasting monthly revenues of marketplace sellers, enhancing creditworthiness prediction accuracy by 25%.
- Implemented automated risk assessment tools, reducing error rates by 15% in credit evaluation processes.

Ozon **Moscow**
Junior Financial Analyst *06/2021–06/2022*

- Prepared a Python and SQL-based data retrieval process, efficiently managing over 30 data uploads per month.
- Performed advanced regression analysis, contributing to a 10% improvement in the accuracy of revenue trend predictions.
- Constructed ML models for commission prediction, correlating with a 5% increase in profit margins from optimized order picking points.
- Influenced in the development of a pricing model, leading to a 10% increase in sales revenue forecasting.

Skills

Quantitative Analysis: Expertise in statistical analysis, financial modelling, risk assessment, and time-series forecasting.

Programming Languages: Proficient in Python, financial data analysis and model development, SQL, C#

Machine Learning: Skilled in applying ML techniques, including deep learning and predictive modeling, to different tasks. Tensorflow, Pytorch, Scikit-learn, etc.

Financial Knowledge: Strong understanding of financial markets, derivative pricing, and portfolio optimization strategies, stochastic modelling

Quantitative Finance Projects

BiLSTM for 7-day Multistep Prediction: Developed a BiLSTM model to predict bitcoin prices, demonstrating proficiency in neural networks and financial forecasting.

Advanced Hybrid VMD-ETS-Catboost BTC Prediction Method: Created a superior time-series forecasting method, outperforming traditional models like ARIMA and LSTM. More on Github.

Publications

2023: Sizykh, Natalia, Said Dandamaev, and Dmitry Sizykh. "Application of the Method of Multivariate Multi-stage Forecasting Based on the LSTM Deep Learning Model for Bitcoin Price Time Series." Published in Scopus, 16th International Conference Management of large-scale system development (MLSD). IEEE, 2023.