Said Dandamaev

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Summary

I'm an aspiring Quantitative researcher with a rich educational background, including a Master's in Financial Mathematics from the University of Birmingham, I excel in applying advanced econometrics and machine learning to finance. My experience as a Data Scientist in top Russian companies has honed my skills in risk modeling, data analysis, and financial forecasting. I have had a number of projects in assets price forecasting, portfolio optimization and risk prediction

My projects in Quantitative Finance: https://github.com/SaidDandamaev/Projects of Said D

Experience

Ak Bars Bank | Moscow Risk Modeller | 06/2022 - 09/2022

- Engineered a sophisticated seller clustering model, leveraging advanced statistical techniques, which successfully reduced loan application processing times by 300%, thereby enhancing operational efficiency and decision-making speed.
- Initiated and refined a comprehensive data acquisition process focused on marketplace sellers, enabling detailed financial analysis and risk assessment.
- Employed quantitative methods to calculate and forecast monthly revenues of marketplace sellers, providing a robust framework for assessing creditworthiness and financial stability, crucial for informed lending and risk management strategies

Ozon | Moscow Junior Financial Analyst | 06/2021 - 06/2022

- Developed and implemented a comprehensive data retrieval process using Python and SQL, enabling efficient handling of over 30 distinct data uploads, thereby optimizing the data analysis pipeline.
- Performed advanced regression analysis to identify and predict revenue trends across different clusters, projecting financial outcomes over a 5-year horizon, which informed strategic planning and revenue forecasting.
- Built and refined machine learning models to accurately predict commission structures, based on the average Gross Merchandise Volume (GMV) of order picking points, significantly enhancing the accuracy of financial projections.
- Skillfully adapted data queries to extract and analyze detailed information about parcel characteristics from Data Showcases using Vertica and PostgreSQL, providing critical insights for logistics and operational efficiency.

Skills

Quantitative Research and Analysis, Model Development and Implementation, Deep Learning, Machine Learning, Equity and Financial Market Strategies, Risk Management and Assessment, Python, Communication and Problem-Solving Skills, Portfolio Management

Education

University of Birmingham | Dubai, UAE Ms Financial Mathematics

Higher School of Economics

Ms Investments in Financial Markets

Higher School of Economics | Moscow, Russia B.S. Business Informatics | 06/2023