Tansel Arif

Skills

Programming SQL/T-SQL, C++, C#, Python

Statistical Regression (Linear, Ridge, Lasso, Bayesian, Logistic, PCR), Clustering (K-Means), Markov

Chain Monte Carlo Simulations, Statistical Tests (Hypothesis Tests, Confidence Intervals,

Prediction Intervals, Credible Intervals)

General Numerical computing, Strong ad hoc problem solving

Languages English (native), Turkish (fluent)

Education

2011 - 2015 Imperial College London, PhD. Materials Science and Engineering, UK.

2009 - 2010 Queen Mary University of London, MSci. (1st Class Hons) Mathematics, UK.

2006 - 2009 Queen Mary University of London, BSc. (1st Class Hons) Mathematics, UK.

Work and Teaching Experience

2018 – 2018 **Thought Provoking Consulting - Quantitative Consultant, Data Scientist**, UK. Responsibilities:

- Inference methods (Bayesian) R.
- EDA and machine learning (Linear Regression, NLP) Python.
- Implementing optimisation algorithms (algorithms developed to optimise a target indicator) C#.
- Creating and maintaining proper source control, deployment and maintenance of code for in-house tools.

2017 - 2018 FIS (SunGard) - Quantitative Consultant, UK.

Responsibilities:

- Specification and implementation of mathematical models using C# for the efficient pricing of complex financial products, for the evolution of future market and credit events and for the calibration of risk models.
- Verifying that new and existing models are correct and appropriate.
- Providing client support on questions related to software behaviour.
- Project management in times of scarce resources.

2015 – 2017 FIS (SunGard) - Consultant, Risk and Compliance, UK.

Previously SunGard Financial Systems. A vendor providing solutions to financial corporations in terms of risk and exposure management and financial regulatory compliance. Responsibilities:

- Maintenance, optimisation and troubleshooting of test farms / servers / databases which clients use for test cases for product development using Delphi and T-SQL (Microsoft SQL Server).
- Finding and carrying out optimisations and fixes to these environments
- Implementing code changes (Pascal/C#) to improve or fix issues in calculation methodology/equations
- Customisation of the user facing web code to suit the needs and requirements of users (Javascript/C#)
- Coding and producing independent support utilities to improve client satisfaction

2011 - 2015 **Private tutor**, UK.

On average 8-12 hours a week of private tuition in mathematics.

Research Experience

2011 – 2015 Imperial College London, UK.

- The focus during my PhD research has been on the development of theory and code (C++) for the phase-field modelling and simulation of microstructures found in steel [1,2] as well as the formation of van der Waals fluids using the smoothed particle hydrodynamics method.
- Given my interest in the prediction of general evolutionary phenomena, I have collaborated on cellular automata treatment for solidification [3].
- My final results involve the development of tools to combine the capabilities of multiple models to deal with situations involving fluid flow, solidification and solid-state phase transformations.

2009 – 2010 Queen Mary University of London, UK.

- Investigated the pure mathematical constructions of codes in coding theory.
- The work involved writing code and alternative proofs for some known codes.

Training

- August 2017 Inferential Statistics Inferential Statistics with R. [Coursera-Certificate]
- December 2016 Front-End Web UI Frameworks and Tools Bootstrap and Web Development. [Coursera-Certificate]
 - August 2016 Valuation: Alternative Methods Financial Valuation. [Coursera-Certificate]

Awards

- June 2012 National Student Conference in Metallic Materials Awarded best presentation prize for the presentation of PhD project. [DepartmentLetters.pdf]
- July 2009 Queen Mary University of London Awarded the Westfield Trust Prize for outstanding academic achievement, [Awards.pdf]
- May 2006 QCA Lewisham College Gym, Exercise and Fitness Knowledge instructor.
- July 2005 Lewisham College Awarded enrichment certificate in peer mentoring.

Speaking

- June 2014 Imperial summer seminar series Talk "A fundamental problem in computational steels processing".
- December 2013 International Conference on Processing & Manufacturing of Advanced Materials Poster "A phase-field model for the formation of martensite and bainite" [ThermecProgramme.pdf]

June 2012 National Student Conference in Metallic Materials - Talk "A phase-field model for martensite".

Publications (ACADEMIA.EDU)

- [1] T. T. Arif and R. S. Qin: A phase-field model for bainitic transformation, Computational Materials Science 77 (2013) 230, [doi:10.1016/j.commatsci.2013.04.044].
- [2] T. T. Arif and R. S. Qin, A phase-field Model for the Formation of Martensite and Bainite, Advanced Materials Research 922 (2014) 31, [doi:10.4028/www.scientific.net/AMR.922.31].
- [3] Y. Zhao, D. Chen, M. Long, T. Arif and R. Qin, A three dimensional cellular automata model for dendrite growth with various crystallographic orientations during solidification, Metallurgical and Materials Transactions B 45 (2014) 719, [doi:10.4028/www.scientific.net/AMR.922.31].