

Panagiotis Valsamis

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Portfolio: <https://valsamisp.github.io/Personal-Webpage/projects>

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Address: Oberkorn, Luxembourg (L-4579)

Professional Summary

Master's student in Data Science at University of Luxembourg (Top 3/25, GPA 16.30/20) specializing in machine learning, time series forecasting, and statistical modeling. Proficient in Python, R, SQL with hands-on experience in predictive modeling and data pipeline development.

Languages & Authorization: Greek (Native), English (C2), German (A2) | EU Work Authorization

Education

Master of Science in Data Science

University of Luxembourg

- **Key Coursework:** Statistical Learning (20.0), Machine Learning (18.0), Data Visualization (18.2), Deep Learning, Time Series Forecasting, Bayesian Statistics, NLP, Supply Chain Optimization, Big Data Analytics

09/2024 – 08/2026

GPA: 16.30/20 (Top 3/25 in cohort)

Bachelor in Mathematics

Aristotle University, Greece

09/2018 – 07/2023

GPA: 6.93/10 (Greek system, Very good standing)

Technical Projects

Quantitative Trading Strategy

Technologies: Python, ARIMAX, Time Series

July 2025 – Sept 2025

GitHub

- Developed automated forecasting strategy improving investment decision making by **2.4x market benchmark**.
- Engineered automated pipeline with rolling retraining, feature engineering (MACD, volume signals), and hyperparameter optimization
- Integrated risk analytics: Sharpe ratios, drawdown tracking, and performance diagnostics for institutional portfolio management

Portfolio Optimization & Risk Platform

Technologies: Python, Streamlit, Monte Carlo

Sept 2025

GitHub

- Built streamlit dashboard for portfolio risk analysis and optimization with **Maximum Sharpe, Minimum Variance**, and **Risk Parity** optimization strategies
- Built Monte Carlo engine calculating **VaR, CVaR**, and **Maximum Drawdown** using historical/parametric/simulation methods
- Integrated Yahoo Finance API for real-time rebalancing recommendations and performance forecasting with confidence intervals

Medical AI — ECG Arrhythmia Classification

Technologies: Python, TensorFlow, Deep Learning

April 2025 – May 2025

GitHub

- Designed custom 5-block 1D-ResNet achieving **98% accuracy** and **90% macro F1-score** on cardiac abnormality detection
- Engineered preprocessing pipeline for MIT-BIH Database with class balancing and StandardScaler normalization

Brain Tumor Classification

Technologies: Python, PyTorch, Computer Vision

July 2025 – Sept 2025

GitHub

- Developed hybrid 2D+1D CNN with ResNet transfer learning achieving **97% accuracy** on 4-class tumor classification
- Implemented attention mechanisms and weighted sampling to address class imbalance in medical imaging dataset

Financial Product Recommender

Technologies: Python, NMF, NCF

Apr 2025 – May 2025

GitHub

- Built multi-algorithm engine (FP-Growth, cosine similarity, collaborative filtering) processing 1.3M+ transactions, identified cross-selling patterns
- Implemented TF-IDF vectorization and association rule mining with lift-based filtering for real-time product recommendations

Professional Experience

Banking Intern — Data & Customer Analytics

National Bank of Greece

Feb 2023 – May 2023

Larissa, Greece

- Analyzed 50+ customer profiles daily to recommend insurance and investment products, contributing to branch sales targets
- Studied risk assessment frameworks for insurance products, investment loans, loan structures and client profiling
- Tracked sales conversion rates and customer engagement metrics to inform product recommendations

Military Service/Operations & Resource Management

Hellenic Army

- Managed budgeting, inventory control, and operational finances for 100+ daily customers
- Developed discipline, adaptability, and teamwork through continuous military training and operations management

Sep 2023 – Jun 2024

Alexandroupolis & Athens, Greece

Mathematics Tutor

Sep 2022 – Feb 2023

Thessaloniki, Greece

- Tutored first & second year undergraduate students in Mathematics, helping them strengthen their understanding of core concepts and succeed in academic courses.

Technical Skills & Competencies

- **Programming:** Python (Advanced), R (Advanced), SQL (Advanced), Excel (Advanced) | **Databases:** MongoDB, Neo4j
- **ML/AI:** scikit-learn, TensorFlow, PyTorch, XGBoost, NLP, Computer Vision, Time Series Analysis
- **Financial Analytics:** Portfolio Optimization, Risk Management (VaR, CVaR), Quantitative Trading, ARIMA/GARCH Models
- **Data Engineering & Tools:** Apache Spark, Hadoop, Docker, Git, ETL pipelines | **Visualization:** Power BI, Matplotlib, Plotly, Seaborn, ggplot2
- **Development & Deployment:** Streamlit, Flask, FastAPI, Jupyter, Quarto, Model Deployment, Git , Nix
- **Soft Skills:** Problem-Solving, Project Management, Team Collaboration, Adaptability, Critical Thinking, Time Management, Communication

Certifications

Machine Learning Specialization – Stanford University (Coursera), 2025

AI for Medicine Specialization – DeepLearning.AI, 2025

AWS Certified Cloud Practitioner, 2025

Advanced Excel for Data Analysis, 2025

GRE Quantitative: 76th Percentile, 2023

Complete portfolio and all certifications at: <https://valsamisp.github.io/Personal-Webpage/projects>