

Vorsin Evgeniy

Data Scientist, 3 years

Work Experience

Data Scientist Middle+ | Innotech / VTB | 2024 - Present

- Developed neural networks for tabular data to enhance default prediction models, integrating SOTA architectures, achieving a +1 GINI gain.
- Designed recommendation systems for an e-commerce marketplace, leveraging transaction history and embedding-based approaches.
- Enhanced product categorization models by optimizing data preparation and improving accuracy to 95-99%.
- Works with XML from credit history data, leading to a +1 to 2.5 GINI improvement in default prediction.

Data Scientist Middle | Innotech / VTB | 2023 - 2024

- Organized and conducted an Adversarial ML competition on transaction data, developing attack and defense techniques.
- Created segmentation-based default prediction models, improving GINI by +1 in key clusters.
- Developed deep learning models for credit bureau and transactional data, outperforming boosting ensembles by +3-5 GINI in some segments.
- Implemented neural networks for transaction receipt data, boosting model performance by +0.5 GINI.

Data Scientist Junior | Innotech / VTB | 2022 - 2023

- Developed unsupervised embeddings for financial data using CoLES and metric learning, reducing feature engineering time.
- Contributed to AutoML research in collaboration with Skoltech, integrating neural networks for tabular data, yielding a performance gain.
- Built deep learning models for transaction-based default prediction, improving GINI scores by +1.5 internally and +0.7 on external data.
- Contributed to a client-matching project using metric learning, improving transaction-based matching accuracy.

Previous Experience

- Project Manager** | Rusfinance Bank - Rosbank, Moscow | 11/2019 - 06/2021
- Solution Architect** | Rusfinance Bank, Moscow | 04/2016 - 10/2019
- Application Manager CRM** | Rusfinance Bank, Samara | 02/2014 - 03/2016

Contact

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Telegram: EVorsin

Education

Specialist, Information system and technology - PSUTI, 2011

Machine Learning and Data Analysis specialization from MIPT and Yandex on Coursera, 2020

Skills

- Python, SQL
- Deep Learning, NLP
- PyTorch, CatBoost, Sklearn, Pandas, Numpy
- Big Data: Spark, HDFS

Certifications & Awards

- karpov.courses - System Design, 2024
- 3rd place**, HH.ru RecSys challenge, 2024
- Stepik specialization, Math for DS, 2023
- 6th place**, Rosneft timeseries challenge, 2022