

# Alexander Frantsev

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## Summary

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- 4 years of experience in implementation of Machine Learning and analytical projects
- 5 years of experience in software engineering
- Solid mathematical background

## Work Experience

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2017-present **SAS Institute, CI&Retail department, Russia**

**Responsibilities:** Analytical data-mart development, Data Analysis, Implementation Machine Learning models, A/B testing, Business consulting

- Banking, Internal Fraud. Business consultant.  
*Scope:* Creation of fraud rules according to bank's business processes and needs
- Retail, Promo Optimization. Analyst in team of 5.  
*Scope:* Sales analysis, products segmentation, elasticity calculation. Building data-marts for analytics and reporting. Optimization of promo-activities
- Retail, Demand Forecasting. Different projects including international ones in teams up to 10.  
*Scope:* Time series analysis. Development data-marts. Building and tuning statistical models (ARIMA, ETS). Implementation of machine learning models (RandomForest, GradientBoosting)
- Banking, Customer Intelligence. Lead analyst in team up to 2, business consultant.  
*Scope:* Segmentation of the customer base. Text analysis for categorization of payment descriptions. Development of the PTB models for bank products recommendation. Successful launch marketing campaigns for A/B testing ML

2014-2015 **UbiqMobile, .NET developer**

- **Responsibilities:** Server-side services development, assistance in ASP.NET MVC project
- **Results:** Implemented service for the corporate parking system, Integrated SQL Server in existed services using Entity Framework

2013-2014 **UbiqMobile, J2ME developer**

- **Responsibilities:** Engineering J2ME client with unique client-server communication with limited internet
- **Results:** Light-weight J2ME client with map, positioning and ssl support over 3G internet connection

2010-2013 **Student research and development start-up (SPSU based enterprise)**

- **Results:** expanded to UbiqMobile - innovation platform for mobile services, Grant by Microsoft Seed Fund

## Education & Academics

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09/2015-07/2017 **European University at St. Petersburg, Department of Economics** | Russia

- Master's degree in Economics
- **Thesis:** Performance Indicators of Investment Projects and Property Characterization

09/2015-07/2017 **St. Petersburg State University, Department of Computer Science** | Russia

- PhD Student in Computer Science

09/2008-07/2014 **St. Petersburg State University, Department of Applied Mathematics** | Russia

- Specialist's degree in Mathematics and Computer Science
- **Thesis:** Distributed servers architecture in UbiqMobile – innovation platform for mobile services

## Honors & Awards

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09/2015-07/2017 Full Fee Waiver Scholarship, European University at St. Petersburg

2013 Grant for product extension supervised by the U.S. Civilian Research & Development Foundation

## Activities & Trainings

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2016-2017 **Research projects supervised by European University at St. Petersburg**

- Web scraping using Python;
- Term structure analysis of the government bond yields using R (Nelson-Siegel model)

2016 **Working practice at Market Risk Analysis Department of The Bank St. Petersburg**

- Value at Risk calculation with Monte Carlo simulation method by using R

2016,2017 **Participation in school on Risk Management, Insurance and Finance**

- School included in qualification system guild of actuaries

2011-2012 **Education in business school supervised by Department of Economics St. Petersburg State University**

- Learning economics theory (Macro/Microeconomics, Finance Management, Marketing, Accounting)
- **Thesis:** Foreign Exchange Market: Risks, structure and tools

2010-2011 *Research and development activities during practical course supervised by Exigen Services*

- Learning J2EE in one of the top IT Services Firm in Russia

#### **Skills**

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- Base knowledge of Linux administration, advanced user Windows
- Main Programming: SAS (EG, EM, FS, Viya, VDMML), Python, SQL
- Team-work software: MS Teams, JIRA, Git
- *English* – advanced, *Russian* - native