

# Alexander Frantsev

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## Summary

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

## 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

## Work Experience

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

**Responsibilities:** Development analytics data-marts, Data Analysis, Implementation relevant Machine Learning models, A/B testing, Business consulting

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

2014-2015 *UbiqMobile, .NET developer*

- **Responsibilities:** Development server-side services, assistance in ASP.NET MVC project
- **Results:** Implementation service for 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

## 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 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 relative sites using Python;
- Apply Machine Learning for prediction stock market price movements according to daily news
- Examine term structure of 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 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