Mehmet **Kutluay**

Data Scientist

Amsterdam/Rotterdam - The Netherlands

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Skills

Data Science

- Time Series Forecasting, Cross-Sectional Prediction, Networks, Anomaly Detection, Data Visualization, Data Wrangling, Dashboarding, Docker, Spark

Languages

- Statistics/Data Science: R, Python, Matlab, Stata
- Other: Latex, Microsoft Office, Markdown

Experience

ING Bank N.V. - Financial Crime Analytics *Nov 2019 - present*

Data Scientist *Amsterdam*

- Part of a big team of 20-25 FTE's that develop models to detect money laundering and other illegal financial activities
- Creating two Python packages for: 1. streamlined unsupervised anomaly detection and 2. extracting network features from transaction data
- Main machine learning domain: unsupervised anomaly detection (e.g. isolation forest, k-means, outlier variational autoencoder)
- Communicating with other end-users of the Python packages for further development
- Running workshops on day-to-day usage of Docker
- Coaching trainees in data science work

ING Bank N.V. - Finance Analytics *Feb 2018 - Nov 2019*

Data Scientist *Amsterdam*

- Part of a small team of 2-3 FTE's that service employees in Group Finance through analytics projects. All projects are centered around time series data cleaning, wrangling and forecasting
- Created three R packages for time series forecasting, detecting/correcting anomalies and data exploration
- These R packages are open sourced and maintained by me. Click for tstools, tsclean, tsforecast
- Main machine learning domain: time series forecasting (ARIMA, LSTM, Kalman filter
- Deploying projects via local and docker solutions
- Running workshops and trainings in R, Python and statistics
- Coaching IT trainees in data science work
- Engaging stakeholders to help them become more data-savvy and understand what they can (and can't) do with data science

VU University Amsterdam *Sep 2014 - Aug 2018*

PhD Researcher in Environmental Economics *Amsterdam*

- Thesis title: 'The Value of (Avoiding) Malaria' (link, graduated 2nd of May 2019)
- Supervisors: Roy Brouwer & Richard Tol
- Links to completed papers:
  - Valuing malaria morbidity (link)
  - Preference updating in public health risk valuation (link)
  - Public preferences and valuation of new malaria risk (link)
  - Attitudes towards public health spending (link)
- This was financed by an EU FP7 project: HELIX (link). This involved multidisciplinary collaboration with researchers from mathematics, physics, engineering, geography and sociology. I organized and executed a field survey in Mumbai, India between March - June 2016 as part of this project. Some analyses of the data from this survey can be found on my GitHub page.

VU University Amsterdam / Tinbergen Institute *Sep 2013 - Feb 2018*

Teaching Assistant *Amsterdam*

- Courses: Statistics/Econometrics (masters level - including coding in SPSS and R), Mathematics (masters level - linear algebra and advanced calculus)

Education

Amsterdam/Rotterdam, The Netherlands *Sep 2012 - Aug 2014*

MPhil in Economics *Tinbergen Institute*

- Specialization: Applied micro-econometrics
- Thesis: 'What explains willingness to pay for avoiding morbidity risk due to malaria? Results from a global meta-analysis' (later on became first chapter of PhD thesis)

Ankara, Turkey *Sep 2008 - Jun 2012*

BSc in Economics *Bilkent University*

- Specialization: Academic (i.e. a special focus on applied mathematics and statistics)