**Elena SUDYKO**

***Data Scientist***

# Compétences

Python, VBA, R, Matlab, MathCad, C, C++, Mathematica wolfram, OxMetrics

MySQL, PostgreSQL

Power BI, Tableau, Qlik, LaTex

Bloomberg, Datastream, CapitalIQ, etc.

Quantitative Analysis, Data Analysis, Econometrics, Financial modeling, Financial mathematics, Risk Management, Portfolio Management,Theory of Probability,Valuation and Risk Measures.

# Expériences professionnelles

**AddixData - Data Scientist** – 11/2021 – 12/2023

Achievements :

* Participation in several research projects
* Creation of scraping scripts
* Development and preparation of data
* Extensive data analysis
* Creation of models
* Bibliography

Technical Environment :

* Python
* Excel / MS office / LaTex
* SQL
* Power BI, Qlik
* Agile

**NEOMA-bs - Data Analyst, Researcher, Lecturer – Rouen** – 04/2020 – 11/2021

Achievements :

* “FRM” GARP certification exam Part I and II instructor
* “Credit Risk” lecturer
* Practical Mock Training Part I and Part II trainer
* Development and preparation of materials for courses
* Examination assessment of students' results
* Participation in several research projects
* Extensive data analysis
* Working with databases (Bloomberg, Datastream, CapitalIQ, etc.), Qualitative and Quantitative analysis, expert judgment, Econometric modeling, programming (VBA, Python, R, Matlab)

Technical Environment :

* Bloomberg, Datastream, CapitalIQ, etc.
* VBA / R / Python / OxMetrics / Matlab
* SQL
* LaTex
* Excel
* Power BI

**Sputnik - PostDoc – remote (Russia)** – 01/2019 – 12/2020

Achievement :

* Research on Qualitative changes detection in GDP deflator value
* Decomposition GDP value on quality and “pure price” changes
* The production of the Report for the external and internal parties
* Publishing the paper based on the conducted research

Technical Environment :

* LaTex / Excel / VBA

**Blockchain laboratory crypto fund - Analyst, Crypto-trader- remote (Russia)** – 11/2017 – 11/2018

Achievements :

* Research and identify trading opportunities within cryptocurrencies
* Develop profitable trading strategies
* Open, manage and supervise the relationship with digital asset exchanges
* Write daily newsletters about digital assets, propose trade ideas
* Perform ad-hoc research and financial analysis
* Participate to investment committees and to the management and creation of structured products and collective investment schemes; manage the portfolio and rebalance with subscriptions

Technical Environment :

* LaTex / Excel / VBA

**IRD (under the auspices of the United Nations) - PostDoc – Marseille** – 05/2017 – 10/2017

Achievements :

* Investigate the correlation between the processes of migration and land degradation in the Sub-Saharan region of Africa
* Design and use qualitative and quantitative research tools for analysis of big mass data
* The production of the Report for the external and internal parties
* Publishing the paper based on the conducted research

Technical Environment :

* LaTex / Excel / VBA / R / Python
* Power BI

**Econophysica, Ltd – Quantitative Analyst – London, UK / Riga, Latvia** – 01/2015 – 04/2017

Achievements :

* Development and implementation of quantitative methodologies to be used for market risk measurement as part of the Fundamental Review of Trading Book project
* Participation in independent validation reviews across a wide range of core Risk Models used throughout the “Credit Suisse” bank, meeting business needs and regulatory expectations, with responsibility for investigating key aspects of each model under review: choice of the modeling approach, the underlying assumptions, and associated limitations, performance and optimal use of the model, etc.
* Review, verify and validate risk models for theoretical soundness, testing design and identification of model weaknesses, ensuring ongoing monitoring, as well as contribute to the firm-wide model risk and control assessment
* Perform quantitative and qualitative statistical analyses of data
* Prepare reports based upon results of analysis, applying mathematical models and statistical techniques to analyze large amounts of data, interpreting statistics, and organizing results
* The production of documentation to both internal and external parties

Technical Environment:

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* LaTex / Excel / MS office
* VBA / R / Python
* Bloomberg, Datastream
* SQL

**Elesy – Head of the Planning and Economic Department– Russia –** 06/2013 – 05/2014

Achievements :

* Working for Economic Planning of the company
* Participation in the development of the strategic financial plans of the company
* Analysis of the financial and economic data of the company
* Preparation of the medium-and long-term comprehensive plans of industrial, financial and commercial activities of the company
* Budgeting.

Technical Environment :

* Excel / MS office / LaTex
* VBA / R / Python
* SQL

**Ministry of Education and Science of Russia – Personal Assistant to the Director of the Strategic Planning Department – Russia** – 09/2012 – 02/2013

Achievements :

* Working with strategy documents
* Organizing meetings
* Interaction with other Departments of Ministry and other government structure
* Preparation grounded answers on entered documents
* Coordination of director’s work.

Technical Environment :

* Excel / MS office

**Siam engineering – Data Analyst – Russia** – 04/2009 – 02/2010

Achievements :

* Extracting, compiling and tracking data
* Working with other team members to complete special projects and achieve project deadlines
* Compiling and validating data, forecasting of the key indicators
* VBA language programming, Excel manipulating
* Providing data analysis
* Preparing reports for senior managers and clients

Technical Environment :

* Excel / MS office
* VBA / R

# Diploma

**2015 – 2018, Paris-Saclay University, Doctor of Philosophy (Ph.D.), Management (Finance)**

**2014 – 2015, Aix-Marseille School of Economics, Fast Track program, Advanced Studies in Economics**

**2008 – 2011, Tomsk State University, Doctor of Philosophy (Ph.D.), Mathematics and Computer Science**

**2003 – 2008, Tomsk State University, Master’s Degree, Applied Mathematics Faculty of Applied Mathematics and Cybernetics. First-class Diploma**

# Further Information

English, French, Russian

Personal Attributes: problem-solving and decision-making abilities, analytical skills and a good eye for detail, the ability to cope under pressure, planning and organisation skills, good communication and presentation skills, adaptability, organizational skills, the ability to multitask.