

Senior Algorithms Engineer

✉ mashlakov@gmail.com | in linkedin | github | aleksei-mashlakov.io

Experience

- November 2023 – **Technical Lead**, *Centrica*, Antwerp, Belgium.
- Planning and leading a technical roadmap for developing new dispatch algorithms
- March 2022 – **Research Engineer**, *Centrica*, Antwerp, Belgium.
- November 2023
- Developed online feedback optimisation algorithms for behind-the-meter resources
 - Engineered a set of libraries for benchmarking and assessment of dispatch algorithms
 - Formulated a market design framework to enhance the efficiency of isolated energy systems
 - Developed a business simulator to support customer propositions
- September 2017 – **Researcher**, *LUT University*, Lappeenranta, Finland.
- December 2021
- Applied ML and SO for multi-objective predictive management of battery storage
 - Deployed ML and MILP based service for bidding of battery storage to reserve market
 - Formulated MILP for techno-socio-economic optimization of prosumer battery storage
 - Applied deep learning models to multivariate probabilistic energy forecasting problems
- March 2020 – **Visiting Researcher**, *University of Leeds*, Leeds, UK.
- August 2020
- Adapted decentralized combinatorial optimization for grid-oriented flexibility management

Education

- 2017–2021 **D.Sc. (Tech) in Energy Market and Solar Economy**, *LUT University*, Finland.
- 6 month research exchange to School of Computing, University of Leeds, UK; *With Honors*
- 2015–2017 **M.Sc. (Tech) in Electrical Engineering**, *LUT University*, Lappeenranta, Finland.
- Double degree program with NRU MPEI, Russia; *With Honors*
- 2011–2015 **B.Sc. (Tech) in Electrical Power Engineering**, *NRU MPEI*, Moscow, Russia.

Projects

- 2024 **Hybrid Energy Forecasting and Trading Competition**, *side project*.
- Developed ML pipeline for forecasting and imbalance trading of wind and solar power plants
- 2023 **M6 Forecasting Competition (Prize-winner)**, *side project*.
- Applied ML and portfolio optimisation methods for stock bidding and rank forecasting
- 2021 **DER Flexibility registry**, *side project*.
- Developed a geospatial flexibility registration platform for distributed energy resource

Skills

- Coding Python, R, \LaTeX , Bash
- ML operations Polars, Pandas, GluonTS, DARTS, PyTorch, Sklearn, Ray, MLFlow, Optuna
- OR software cvxpy, I-EPOS, scipy
- Workflows OOP, CI/CD, EDA, parallel programming
- Visualization plotly, matplotlib, seaborn
- Web Development Flask, Streamlit, Tornado, Grafana, InfluxDB, Redis
- CI/CD AWS, Docker, K8s, Git, pytest
- Soft skills public speaking, teamwork, divergent thinking, self-management, perseverance

Languages

English - Proficient user; Dutch - Basic