Senior Algorithms Engineer

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Experience

November 2023 - **Technical Lead**, *Centrica*, Antwerp, Belgium.

- Planning and leading a technical roadmap of the algorithm delivery for new flexibility markets
- Developing a set of libraries for benchmarking and assessment of battery dispatch algorithms

March 2022 - Research Engineer, Centrica, Antwerp, Belgium.

November 2023 • Developed & deployed online control algorithms for optimisation of pools of battery storages

- Engineered a grid-to-asset-to-pool battery storage simulator for pool algorithms backtesting
- o Developed a business simulator to support customer propositions for battery investment
- Formulated a market design framework to enhance the efficiency of isolated energy systems

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 solution for bidding of battery storage to reserve market
- Applied 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 • Applied decentralized combinatorial optimization for grid-oriented flexibility management

Education

2017–2021 D.Sc. (Tech) in Energy Market and Solar Economy, LUT University, Finland.

o 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.

O 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 platform for distributed energy resource registration

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