





Alexey Pchelnikov

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 Moscow, Russia | Fluent in English

Professional Summary

Financial professional transitioning into Data Science, with 15+ years in structured finance, credit risk analysis, and corporate lending. Completed an MSc in Data Science at the University of Edinburgh with a thesis focused on optimization problem in financial networks using linear programming techniques. Proven experience in quantitative analysis, financial modeling, and stakeholder engagement. Hands-on with Python, machine learning and data visualization tools.

Technical Skills

Languages & Tools: Python, SQL, Git, Docker, Bash

Libraries & Frameworks: pandas, NumPy, scikit-learn, Plotly, Dash, Matplotlib, Seaborn, puLP, NetworkX

Machine Learning: Classic Machine Learning algorithms, Feature Engineering, Model Evaluation

Deployment: Docker containers

Other: Jupyter, Excel, Financial Modeling, Credit Risk

Data Science Projects

Interactive Stock Price Dashboard

Detailed description and live demo: alex-pchel.github.io

A full-stack web dashboard for retail investors providing:

- A company overview, historical stock charts with user-controlled technical indicators
- Price movement predictions using a supervised machine learning model trained on historical data
- Daily updated data via AlphaVantage API and company insights generated by LLM via OpenRouter API

Tech Stack: Python, Dash, Plotly, NumPy, pandas, scikit-learn, joblib, Jupyter, HTML/CSS

Deployment: Docker container on a remote server

Education

University of Edinburgh — MSc in Data Science, Technology and Innovation

Sept 2023 – Sept 2024 | With Merit

Thesis: Optimizing Clearing Payments in Financial Networks using Linear Programming

- Investigates financial contagion post-default using the Eisenberg & Noe framework
- Implements and tests linear programming-based algorithms in Python
- Benchmarks efficiency across varying network structures and densities

Lomonosov Moscow State University — MA in International Economics

Sept 2001 – Jun 2006 | GPA: 4.77 / 5.0

Thesis: Chinese Investments Outside of China

Certifications & Courses

- Data Science Career Track – DataCamp (2022)
- Python Programmer Certificate – DataCamp (2022)
- FinTech & Digital Competition – Copenhagen Business School (2021)
- Principles of Sustainable Finance – Erasmus University (2020)
- CFA Level II – Passed (2010)
- Oil & Gas Project Finance – International Faculty of Finance (2010)
- Advanced Corporate Credit – Fitch Training (2007)

Professional Experience

Head of Metals & Mining – Structured Finance

AO UniCredit Bank | Apr 2011 – Present

- Led restructuring of non-performing loans and coordinated multi-creditor negotiations
- Managed a team of analysts and directed annual budgeting
- Led syndicated loan structuring and execution, including cash flow modeling and credit analysis

Assistant Manager – Structured Commodity Finance

AO UniCredit Bank | Apr 2008 – Apr 2011

- Structured complex commodity finance deals in Metals & Mining and Oil & Gas sectors
- Developed credit applications with financial projections and risk analysis
- Regularly assessed client performance using structured financial and operational data

Senior Officer – Corporate Lending

AO UniCredit Bank | Jun 2005 – Apr 2008

- Conducted in-depth financial analysis and market due diligence
- Created financial models to support credit decisions

Languages

- English – Fluent
- German – Basic