Konstantinos Vamvourellis

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Education

The London School of Economics   2016 – 2021
PhD in Statistics
- Thesis Title: "Bayesian Inference for Latent Variable Modelling"
- Expertise: Statistical Modeling, Bayesian Statistics, Machine Learning, Factor Analysis, Sequential Monte Carlo Methods

New York University   2011 – 2013
MS Mathematics, GPA 3.710

Imperial College London   2007 – 2011
MSCi Mathematics, Upper Second

Selected Experience

ITE Management   2017 – present
Director of Data Science
- Run the Data Platform and Analytics Operations for ITE Management hedge fund
- Report to CEO and lead value finding mission for the firm regarding the use of data and statistics
- Build data driven pricing algorithms for real assets
- Run Quant Analysis for Risk Management and Trading Operations
- Hire, manage and develop all technology staff for the firm
- Implemented database infrastructure, reporting system for investors, and BI tools for internal teams

Vice President of Research (2017–19)
- Create and present statistical analyses and financial research reports to investor base
- Guided the building of the database and business analytics platform using industry standards

Applied Communication Sciences / Vencore Labs   2014 – 2017
Research Scientist in Machine Learning
- Created and implemented in-house machine learning algorithms for private and public sector clients such as pharmaceutical companies and US governemental agencies
- Improved accuracy of a project's final algorithm by 20%; team went on to win "President's Award"

Center for Algorithms and Interactive Scientific Software (CAISS)   2013 – 2014
Graduate Researcher in Cryptography

Microsoft Research   June – Sept. 2014
Summer Intern

Skills

- **Development:** 8+ years of experience of software development in Python, 6+ years in R, familiarity with Java, Matlab, C
- **Technology**: linux, git, Stan, sql, streamlit
- **Mathematics and Computer Science**: Machine Learning/Data Science, MCMC, Bayesian Inference, Algorithms (Theory and Practice), Text Analysis, Linear Algebra, Statistics, MCMC
- **Experience**: Statistical Modeling and Simulation, Exploratory Data Analysis, Factor Modeling, Data Visualization, Text Analysis, Anomaly Detection, Algorithms Implementation and Optimization, Data Scraping, Data Engineering, Software Development and Management

Selected Awards

- Research Fellowship Award ($50,000); The Research Foundation, CUNY, 2013-2015
- Science Olympiad (Bronze Medal); European Union, 2006