

Roman Peshkurov

London, United Kingdom

roman.peshkurov@gmail.com

The detailed version of the cv and all references are available at <https://blazerer.com>

Employment history

- SDE @ WINTERMUTE – Core:** Development of trading platform components in HFT company 2022 - ...
- Development of pricing- and accounting- components, which are used for every crypto exchange
 - Predictive models implementation, optimisation and delivery to production. These were done in close collaboration with quants and tangibly affected P&L
 - Design and development of backtesting system for pricing
 - Market data integrations with several crypto exchanges
- Tools:** C++, Python, AsyncIO, PostgreSQL, Internal-tools
- SDE/ML @ FACEBOOK – Traffic Quality:** Antifraud investigations, ML research and development 2020 - 2022
- Trained models in highly ambiguous area of fraud-detection
 - Developed data pipelines and connected them to decision makers
 - Performed anomalies investigations
 - Managed bootcampers and interns
- Tools:** Python, Internal ML libraries, Hive/Spark, MySQL, Internal-tools
- TechLead @ YANDEX – Auto:** Team management of server-side team of navigation service 2019 - 2020
- Designed and developed systems for partners' integrations
 - Introduced dashboards and KPI recalculation processes
 - Led development of various services on proprietary devices
 - Interviewing, onboarding, mentorship, project management routines of the team
- Tools:** C++14, PostgreSQL, PlantUML, Java, Yandex-tools
- MLE @ YANDEX – Translator:** Development of data pipelines and training translation models 2018 - 2019
- Developed data aggregation pipeline: from mobile application to the table in MR-storage
 - Improved translation quality on Turkish language family pairs. US PATENT **US20220198159A1**
 - Implemented Alternatives-For-Translation service based on neural language model API
- Tools:** C++14, Python, NLTK, TF, Yandex MapReduce, Transformer RNNs
- SDE @ YANDEX – Appmetrics:** Development of the real time analytical service 2015 - 2018
- Developed distributed fault-tolerant real-time data pipeline ($40 \cdot 10^9$ rows/day) as a set of services
 - Maintained and optimised self-written servers' layer ($140 \cdot 10^3$ RPS of HTTPS in peak)
 - Performed investigations on petabytes of data via MR and ClickHouse SQL
- Tools:** C++14, Boost, Poco, MySQL, ClickHouse, Nginx, Python, Yandex MapReduce, Zookeeper
- SDE @ MODULEWORKS – 3ax Team:** solutions for the CAD/CAM software 2012 - 2015
- Solving sculpture surface machining and computational geometry problems
 - Implemented library for the tool-path smoothing and based my master's thesis on it
- Tools:** C++03, Boost, Computational geometry tools

Education

- Yandex Data Analysis School** 2015 - 2017
- Two-year master-level program in computer science and data analysis (ML, external memory algorithms)
- Sevastopol National University of Nuclear Energy and Industry** 2008 - 2014
- Master degree in computer engineering with GPA: 4.9
- Participated in various programming contests, three times ICPC semifinalist