

# EGOR ZHESTOW

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## WORK EXPERIENCE

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### **Raiffeisen Bank, CIB :: Quantitative ML Researcher**

*Aug 2021 - Present*

- *RL-based investment strategy*  
MLOps tasks, environment preparation, backtesting and portfolio optimization.
- *ML-based pricer for "alternative data" equities*  
MLOps tasks, non-gradient optimization, NN architecture planning.
- *Interviewing and HSE interns teaching*  
ML interviews, students projects help.

### **Joom, e-commerce :: ML Engineer**

*Aug 2020 - Jan 2021*

- *CatBoost pipeline for TensorFlow-serving*  
**Business-results:** +10.14% conversion, +9.80% gross profit / device, +13.43% purchases.
- *Similar products prefetching algorithm*  
**Business-results:** +5.03% conversion, +15.78% gross profit / device, +20.15% purchases.

### **Freelance :: ML Engineer**

*Jan 2020 - Aug 2020*

- *YOLOv3 Optimization project*  
**Results:** +1.0% mAP, +200% speed on Jetson Nano.
- *Toxic comments severity measurement pipeline*  
**Results:** full pipeline with SotA-model, fine-tuning and production scaling.

## EDUCATION

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### **New Economic School**

*2021 - Present*

M.A. in Economics (MAE program).

### **Avito Analytics Academy**

*2020 - 2021*

Python, Applied Statistics, PostgreSQL (Vertica), Econometrics, Experiments+visualization theory, Tableau, Machine Learning, Algorithms.

### **Moscow Institute of Physics and Technology (MIPT)**

*2017 - 2021*

B.S. in Discrete Mathematics.

## HARDWARE & SKILLS

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**Hardware:** C++, Python, Pytorch, TensorFlow2, SQL, Tableau, Spark&Scala, Docker, KubeFlow.

**Languages:** English (C1 Advanced): [EF SET certificate link](#), Russian (Native), German (A2).

## ACHIEVEMENTS AND VOLUNTEER EXPERIENCE

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### **[International Data Analysis Olympiad – 2022 semi-finalist](#)**

3rd place in private LB, 2nd in public LB.

Fast and accurate materials' physical properties prediction with ML.

### **HSE, Institute of Quantitative Finances**

Machine Learning teaching assistant