

Lilya SUCHKOVA

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Data Scientist and Analyst with solid academic background, 6 years of experience in e-commerce and banking. I perform analytics, build and utilize machine learning models for banks' campaigning in order to understand consumer behavior and their preferences, which helps to increase company's profit and customer satisfaction.

I am looking for a Data Scientist / Machine Learning Engineer position in the Nordic countries.

EXPERIENCE

Rosbank, Soci'et'e G'en'erale Group

Jan 2021 - present

Data Scientist – Retail Business, Customer Experience Modeling

Moscow

- Developed model for private loans demand elasticity prediction and conducted A/B test on its effect
- Currently developing models for private loans response rate and refinance take rate predictions

Tools: Python (numpy, pandas, sklearn, lightGBM), SAS

SberBank

Sep 2019 - Jan 2021

Data Scientist – Retail Business, Mass Personalization

Moscow

- Developed and maintained machine learning models to predict response on investment and savings products: deposits, broker accounts and other:
 - My new metal accounts response prediction model increased uplift 3.5x times and generated additional NPV of 2.6 mln USD per Q2 2020
 - Developed model for predicting financial literacy level for the project that won Best Social Project award at Retail Finance Awards 2020
- Completed ad-hoc analysis on clients' savings behavior and helped to design A/B tests for campaign efficiency evaluation

Tools: Python (numpy, pandas, sklearn, lightGBM), SQL (Teradata), SAS

SberBank

Nov 2015 - Sep 2019

Financial Data Analyst – Treasury, Funds Transfer Pricing

Moscow

- Developed and maintained model for basis risk premium evaluation for internal funding of long-term projects with floating loan rates to mitigate interest rate risk
- Developed custom-made methods for measuring rationality of exercising embedded options for retail deposits (withdrawal and top-up)
- Completed regular and ad-hoc analytic reports on interest rates, balance sheet structure and dynamics, prepared documents for Rates Committee and Assets-Liabilities Management Committee

Tools: MS Excel (+VBA), SQL (MS SQL Server, Teradata), R, Python

Lamoda

Jun 2015 - Oct 2015

Data Analyst – Business Development & Customer Insights

Moscow

- Developed from scratch a report on regional sales and customer preferences' difference
- Prepared ad-hoc analytics on customer behavior: prepayment systems comparison, orders cancellation measurement
- Maintained regular reports on customer feedback

Tools: MS Excel, SQL (Oracle), Hive

EDUCATION

Higher School of Economics, Moscow

M.Sc. in Data Science & Financial Technologies

Jul 2019

GPA: 4.5/5.0

Relevant courses: Machine Learning, NLP, Deep Learning, Big Data, Stochastic Processes & Time Series

M.Sc. in Financial Economics

Jun 2015

GPA: 4.8/5.0, cum laude

Relevant courses: Econometrics, Financial Markets & Instruments, Game Theory

B.Sc. Applied Mathematics & Computer Science

Jun 2013

GPA: 4.85/5.0, cum laude

Relevant courses: Optimization, Game Theory & Social Choice, Probability Theory & Statistics, Databases, Programming (C++, C#, MATLAB)

SKILLS

Programming	Python (numpy, pandas, matplotlib, sklearn, lightGBM, XGBoost)
Databases	MS SQL Server, Teradata
Models	logistic regression, decision trees, gradient boosting, clustering, t-SNE
Other	data visualization, statistics, A/B testing
Tools	SAS, git, bash, VS Code, Jupyter Notebook, Google Colab
Languages	English (fluent), Russian (native)

OTHER CERTIFICATIONS

Introduction to PySpark, <i>DataCamp</i>	Jul 2021
Introduction to Data Engineering, <i>DataCamp</i>	Jun 2021
Machine Learning PRO Accelerator, <i>SkillFactory</i>	Dec 2020 - Mar 2021
Data Visualization with Python by IBM, <i>Coursera</i>	Jan 2021
Machine Learning with TensorFlow on GCP (2/5 courses) by Google, <i>Coursera</i>	Sep 2020