Frank Kloster

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https://frankkloster.github.io

Skills

- **Programming**: Python, R, SQL, bash. Data visualization with ggplot2 and Matplotlib. Machine learning and statistics with Scikit-Learn, Statsmodels, Numpy, Pandas and PyTorch. Web design with Flask. Documentation generation with Sphinx.
- **Tools**: Unix Command Line, JIRA and Bitbucket, VSCode, git, vim, sed, awk.
- **Clustering**: KMeans, Gaussian Mixture Models, DBSCAN, TSNE.
- **Classification**: Logistic Regression, XGBoost, Random Forests, Support Vector Machines.
- **Statistics:** Bayesian and Frequentist Inference, Markov Chain Monte Carlo Methods, Hypothesis Testing, and Exploratory Data Analysis.

Experience

Transamerica / Data Scientist
December 2019 -

- Led efforts to automatically generate leads to life insurance agents based on geospatial and other parameters.
    - Built several machine learning components using algorithms such as random forests, support vector machines, and XGBoost. Built using C++ and Python.
    - Built a general API to simplify training and prediction processes. Fully documented the API using Sphinx.
    - Communicated with business partners to coordinate business needs and technical requirements.
    - Used A/B tests to better understand how to improve upon results.
- Worked extensively to maintain internal packages used by a wide variety of data science teams across Transamerica to ease development.
    - Use of PyTest for unit testing, Sphinx for documentation, git for version control, and Jenkins for automated building.
    - Engaged in collaborative efforts with several other data scientists on the team.
- Evaluated multiple data sets in order to aid underwriting and actuarial efforts to better understand mortality risks.
    - Created documents as both Jupyter notebooks and RMarkdown.
    - Used tools from survival analysis, including generation of Kaplan-Meier plots and Cox regression.

Education

The Data Incubator / Data Science Fellow
May 2019

University of California, Riverside / Ph.D. Mathematics
June 2019

University of California, Santa Barbara / B.S. Mathematics and Physics
July 2011