

Ivan Mishalkin

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Data Analyst with broad capabilities in Machine Learning as well as in classical Econometrics/Statistics. Strong background in Python and R. Solid skills in mathematics, statistics and ML algorithms.

Related Work Experience

- **Python Developer** **Saint-Petersburg**
April 2018–Now
 - *DevExperts*
 - Python wrapper over C library with Cython
 - Looked into BARRA factor model and implemented pipeline for risk calculation
 - Developed package for data processing (in team) with tests and documentation
 - Implemented stock indices
- **R Analyst** **Saint-Petersburg**
October 2017–April 2018
 - *DevExperts*
 - Implemented stock indices in tidyverse style
 - Developed RStudio extension for SQL-code formatting (combined in R and Python)
Also GUI version with PyQt5
 - Wrote custom functions in dplyr notation and made a howto speech on R User Group meetup
- **Teacher assistant on "Data Science" minor** **Saint-Petersburg**
September 2016–June 2017
 - *NRU Higher School of Economics*
 - QA on local forum and in class
 - Grade students home tasks

Education

- **NRU Higher School of Economics** **Saint-Petersburg**
2018–2020
 - *Big Data Analysis Master's Programme*
Final work: Project on detecting cheating in mind quiz games using IRT
- **NRU Higher School of Economics** **Saint-Petersburg**
2014–2018
 - *Economics Bachelor's Programme, GPA: 4.77/5*
Final work: Estimation the effect of distance to metro on rental prices using spatial models
- **NRU Higher School of Economics** **Saint-Petersburg**
2015–2017
 - *Data Science Minor, GPA: 5/5*
Final work: Simple recommender system service in shiny, based on Airbnb data

Skills

Technical

- **Python:** ML-stack, Plotly, seaborn, basic skills with DL-stack(PyTorch, TF, Keras), model explanation(lime, eli5 etc) language-specific stuff(decorators, jupyter magics etc), Cython(with basic C)
- **R:** tidyverse(dplyr, ggplot etc), language-specific stuff(RStudio extensions, Shiny etc)
- **SQL**
- **Others:** GIT, JIRA, Confluence, Stata, EViews, TeX, Linux

Spoken languages

- **Russian** – Native
- **English** – C-1.1
- **German** – A-1.1

Related Courses

- Machine Learning and Reinforcement Learning in Finance, Coursera (2018)
- Econometrics: Methods and Applications, Coursera (2017)
- OpenDataScience Machine Learning Course (2017)
- Introduction to Machine Learning, Coursera (2016)
- Data Analysis in R, Stepik (2015)

Additional Related Activities

- STC Machine Learning School (Emotion Recognition Task)
- RUSSIR 2015 volunteer with access to lectures