KAMIL KORZEŃ

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SUMMARY

Experienced Full-Stack Data Scientist and Quantitative Analyst with great understanding of ML and Econometrics. Using statistical modelling, data reasoning and programming to solve problems and design solutions, that add direct value to the business. Equipped with an exceptional work ethic, top-notch leadership and project management skills. Previously worked in NGO and developed a data-driven infrastructure for 3rd biggest AM in the region. Currently, Junior Data Scientist @ Uber.

EDUCATION

University of Warsaw — 2019 – 2021
MSc Data Science — **GPA 4.5/5.0**, Dean's List
· Best University in Poland (ARWU, THE, QS) and Top 1 Programme in CEE (QS)
· BCG Consulting Enablers, Quant Finance Research Group, Teaching Board, McKinsey ML Bootcamp
· **Courses*:** Advanced Statistics, Advanced Econometrics, Machine Learning 1 & 2, Applied Finance, Quantitative Strategies on High Frequency Data, Big Data Analysis, Algorithms & Data Structures

University of Warsaw — 2016 – 2019
BSc Computer Science and Econometrics — **GPA 4.5/5.0**, Dean's List
· Thesis: Modelling and Forecasting Returns and Volatility (published as research paper, Defence: 5/5)
· BCG Star League, Students Union VP (x2), Class of '19 Mentor, BUYF Conference Co-Founder & PM
· **Courses*:** Econometrics, Time Series, Statistics 1 & 2, Probability, Linear Algebra, Calculus, Databases, Advanced Programming in R, Programming in C++, Credit Risk, Finance

EXPERIENCE

Uber — Warsaw, PL
Junior Data Scientist — 04.20 – now
· Developing bespoke ML models in area of User Segmentation, Marketplace and Product Analytics
· Answering data analytics and data engineering requests from cross-functional stakeholders with minimal guidance and coordinating various A/B Tests. Cumulatively added approx. $0.5mm revenue

NN Investment Partners — Warsaw, PL
Quantitative Analyst — 07.19 – 03.20
Asset Management Intern — 03.19 – 06.19
· Developed a set of analytics tools for product and portfolio analytics incl. scalable auto-screening of +500 variables looking for anomalies, and a portfolio rebalancing framework based on volatility

Goldman Sachs — Warsaw, PL
Summer Analyst — 07.18 – 09.18
· Implemented an IT migration of a highly sensitive FX funding process across multiple global offices as a part of PMO, which resulted in a substantial savings for the Firm's top line (received a FT offer)

QuantFin Foundation (NGO) — Warsaw, PL
Chief Project Manager — 03.18 – 03.19
· Managed and delivered multiple NGO's projects incl. regional FinTech Report with CFA and first quantitative investing competition in Poland with PZU TFI. Previously worked as a Research Analyst

SKILLS

Tech Stack	R (tidyverse, ggplot2, Rmd), Python (sklearn, numpy, pandas), Keras, TF, SQL, Git, Shell, Google Cloud Platform
Expertise	OLS, PCA, kMns, kNN, SVM, XGB, Regularization, RNN, CNN, Hypotheses, Bayes. Inference, Algo. Complexity
Soft	English (C1/C2), Polish (Native), Leadership, Public Speaking, Project Management, Problem Solving, Causality

SELECTED PROJECTS   kamilkorzen.github.io

· DeepConnoisseur – CNN-based approach to multi-label image classification problem using Keras backend and Bash
· AutoEDA App – scalable Exploratory Data Analysis web application with .csv input, deployed with Python and Flask
· R package with path-dependent Asian option pricing tool based on Monte Carlo simulation with partial Rcpp implementation
· Algorithmic Strategy deployed on multi-asset High-Frequency Data (1 and 10 minute intervals) developed using R

SELECTED ACHIEVEMENTS

Graduated at the Top of the Class (2019), Goldman Sachs Global Pitch Competition – 3rd Place Globally (2018), Merit-Based Dean Award (2017), Graduating Student of the Year (2016), Laureate of the Physics Olympiad (2013).