

## SUMMARY

Experienced Full-Stack Data Scientist and Quant Researcher with great understanding of Machine Learning and Econometrics. I use statistical modelling, data analytics and programming to solve problems and design solutions, that add direct value to the business. Previously, I worked at Uber as Data Scientist, and developed a data-driven infrastructure for 3<sup>rd</sup> biggest asset manager in the region. SME on Product Analytics and ML application in Economics and Finance. I enjoy F1 and coding algorithmic strategies as side hustle.

## EDUCATION

<b>University of Warsaw</b>	2019 – 2021
MSc Data Science	<b>GPA 5.0/5.0</b>
<ul style="list-style-type: none"> <li><b>Publication:</b> <a href="#">Enhanced Index Replication Based on Smart Beta and the Analysis of Distribution Moments</a></li> <li>Quant Finance Research Group, McKinsey ML Bootcamp, Teaching Board (x5), Faculty Council (x5)</li> <li><b>Coursework*:</b> Advanced Statistics, Advanced Econometrics, Machine Learning I &amp; II, Applied Finance, Python &amp; SQL, High Frequency Quantitative Strategies, Big Data Analysis, Algorithms &amp; Data Structures</li> </ul>	<b>Distinction</b>
<b>University of Warsaw</b>	2016 – 2019
BSc Computer Science and Econometrics	<b>GPA 4.5/5.0</b>
<ul style="list-style-type: none"> <li><b>Publication:</b> <a href="#">Hybrid Investment Strategy Based on Momentum and Macro Approach</a></li> <li>BCG Star League, Students Union VP (x2), Class of '19 Mentor, BUYF Conference Co-Founder &amp; PM</li> <li><b>Coursework*:</b> Econometrics, Time Series, Statistics I &amp; II, Probability, Linear Algebra, Calculus, Databases, Advanced Programming in R, Programming in C++, Credit Risk, Finance</li> </ul>	Dean's List

## EXPERIENCE

<b>Tidio</b>	Warsaw, PL
Data Scientist	06.21 – now
<ul style="list-style-type: none"> <li>Lead Data Scientist, developing solutions and recommendations based on regression, classification and clustering for product adoption, retention, client segmentation and pricing strategy at one of the fastest growing SaaS start-ups providing live-chat and automation solutions for e-commerce (5<sup>th</sup> place globally)</li> </ul>	
<b>Uber</b>	Warsaw, PL
Data Scientist (Junior)	04.20 – 05.21
<ul style="list-style-type: none"> <li>Developed ML models for Marketplace, Pricing (Demand), User Segmentation, Churn Prevention, Product</li> <li>Independently solved data analytics and data engineering requests from cross-functional stakeholders with minimal guidance, coordinated various XPs and +350 A/B Tests; added approx. \$3mm (incremental)</li> </ul>	
<b>NN Investment Partners</b>	Warsaw, PL
Quantitative Analyst	07.19 – 03.20
Quantitative Research Intern	04.19 – 06.19
<ul style="list-style-type: none"> <li>Developed a set of tools for time series modeling and portfolio analytics incl. scalable auto-screening of over 500 variables looking for anomalies and a portfolio rebalancing framework based on volatility forecast</li> </ul>	
<b>Goldman Sachs</b>	Warsaw, PL
Summer Analyst	07.18 – 09.18
<ul style="list-style-type: none"> <li>Implemented an IT migration of a highly sensitive FX funding process across multiple offices globally as a part of PMO, which resulted in a substantial savings for the Firm's top line (received a full time offer)</li> </ul>	
<b>QuantFin Foundation (NGO)</b>	Warsaw, PL
Chief Project Manager	03.18 – 03.19
<ul style="list-style-type: none"> <li>Managed and delivered multiple NGO's projects including regional FinTech Report with CFA Institute and first quantitative investing competition in Poland with PZU TFI. Previously worked as a Research Analyst</li> </ul>	

## SKILLS

<b>Tech Stack</b>	R (tidyverse, dplyr, ggplot2, Shiny, Rmd), Python (sklearn, numpy, pandas), SQL, Spark, Git, Keras, TensorFlow
<b>Expertise</b>	OLS, Logit, PCA, kMeans, kNN, SVM, Decision Trees, XGBoost, NLP, RNN, CNN, Statistics, Algorithms, Causality, Time Series Models, Feature Engineering, Regularization, Hypotheses Testing, A/B Testing, Bayesian Inference
<b>Soft Skills</b>	English (C2), Leadership, Project Management, Public Speaking, Communication, Presentations, Problem Solving

## SELECTED PROJECTS &amp; PUBLICATIONS

kamillkorzen.github.io

- DeepConnoisseur – CNN-based approach to multi-label image (art) classification problem using Keras backend and Bash
- 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 (2<sup>nd</sup> place)
- Happiness Patterns in Music Streaming – competitive research paper (under 24 hrs) on panel data with REM, RF and SHAP

## SELECTED ACHIEVEMENTS

Graduated at the Top (10% or higher) of the Class (2021, 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)