KAMIL KORZEŃ

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SUMMARY

Experienced Full-Stack Data Scientist and Quant Researcher with great understanding of Machine Learning and Econometrics. I use statistical modeling, 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 3rd 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

University of Warsaw — 2019 – 2021
MSc Data Science; summa cum laude — **GPA 5.0/5.0**, **Distinction**

- **Publication**: Enhanced Index Replication Based on Smart Beta and the Analysis of Distribution Moments
- Quant Finance Research Group, McKinsey ML Bootcamp, Teaching Board (x5), Faculty Council (x5)
- **Coursework incl.:** Advanced Statistics, Advanced Econometrics, Machine Learning I & II, Python, Applied Finance, High Frequency Trading Strategies, Big Data Analysis, Algorithms & Data Structures

University of Warsaw — 2016 – 2019
BSc Computer Science and Econometrics — **GPA 4.5/5.0**, **Dean's List**

- **Publication**: Hybrid Investment Strategy Based on Momentum and Macroeconomic Approach
- BCG Star League, Students Union VP (x2), Class of '19 Mentor, BUYF Conference Co-Founder & PM
- **Coursework incl.:** Econometrics, Time Series, Statistics I & II, Probability, Linear Algebra, Calculus, Databases, SQL Programming, Advanced Programming in R, Programming in C++, Credit Risk, Finance

EXPERIENCE

Tidio — Warsaw, PL
Data Scientist — 06.21 – now

- Lead Data Scientist developing models and recommendations for Product Analytics, Monetization, Pricing and Segmentation at one of the fastest growing SaaS start-ups, providing CX solutions for e-commerce

Uber — Warsaw, PL
Data Scientist (Junior) — 04.20 – 05.21

- Independently developed ML models for Marketplace, Pricing and Demand, User Segmentation and Churn; solved data analytics and data engineering requests from cross-functional stakeholders; coordinated XPs and +350 A/B Tests, that resulted in approx. $3mm Gross Bookings incrementally

NN Investment Partners — Warsaw, PL
Quantitative Analyst — 07.19 – 03.20
Quantitative Research Intern — 04.19 – 06.19

- 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

Goldman Sachs — Warsaw, PL
Summer Analyst — 07.18 – 09.18

- 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 Bank's top line, resulting in a Full Time offer

QuantFin Foundation (Non-Profit NGO) — Warsaw, PL
Chief Scientist (Member of the Board) — 09.21 – now
Chief Project Manager — 03.18 – 03.19

- Founded, managed and delivered a number of projects incl. FinTech Report with CFA Institute and the first quantitative investing competition in the EU (Quant Invest) with PZU TFI. Prev. worked as Research Analyst

SELECTED TECH STACK AND EXPERTISE

- Python (sklearn, numpy, pandas), R (tidyverse, dplyr, ggplot2, Shiny, Rmd), SQL, Git, Spark, Snowflake, Keras, TensorFlow
- Methods for clustering, dimension reduction, feature engineering, econometric and ML modeling, Deep Learning, and XAI
- Statistical and theoretical knowledge for feature selection, hypotheses testing, causality, Bayesian inference and A/B Testing
- English (C2), Strategic Thinking, Problem Solving, Leadership, Project Management, Public Speaking, Presentation Skills

SELECTED PROJECTS OR PUBLICATIONS

- DeepConnoisseur – CNN-based approach to multi-label image (art) classification problem using Keras backend and Bash coding
- R package for path-dependent Asian option pricing, based on Monte Carlo simulations and efficient Rcpp (C++) implementation
- Algorithmic Strategy deployed on multi-asset High-Frequency Data (1 and 10 minute intervals) developed using R (2nd 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 (above 10%) 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)