

SUMMARY

Experienced Full-Stack Data Scientist and Quant Analyst 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 for Uber as Data Scientist, and developed a data-driven infrastructure for 3rd biggest asset manager in the region. I consider myself a SME on Marketplace and Product Analytics as well as on the application of ML to the Economics and Finance. In free time, I watch Formula 1 or code algorithmic strategies as side hustle with a cup of good coffee or a glass of Alsace Gewurztraminer.

EDUCATION

University of Warsaw

MSc Data Science

2019 – 2021

GPA 4.75/5.0

Dean's List

- **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*:** Advanced Statistics, Advanced Econometrics, Machine Learning I & II, Applied Finance, High Frequency Quantitative Strategies, Big Data Analysis, Algorithms & Data Structures

University of Warsaw

BSc Computer Science and Econometrics

2016 – 2019

GPA 4.50/5.0

Dean's List

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

EXPERIENCE

Tidio Warsaw, PL

Data Scientist

06.20 – now

- Lead Data Scientist, working on product retention, client segmentation and pricing strategy at one of the fastest growing SaaS start-ups providing live-chat solutions (currently 4th place globally by Clients)

Uber Warsaw, PL

Data Scientist (Junior)

04.20 – 05.20

- Developed Machine Learning models for Marketplace, Pricing (Demand), User Segmentation and Product
- 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)

NN Investment Partners

Quantitative Analyst

Warsaw, PL

07.19 – 03.20

Quantitative Research Intern

04.19 – 06.19

- Developed a set of tools for time series 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

Summer Analyst

Warsaw, PL

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 Firm's top line (received a FT offer)

QuantFin Foundation (NGO)

Chief Project Manager

Warsaw, PL

03.18 – 03.19

- 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

SKILLS

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

SELECTED PROJECTS & 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
- 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 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)