KAMIL KORZEŃ

kamill.korzen@gmail.com I +48 732 315 676
Warsaw, Poland

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 3rd biggest asset manager in the region. SME on Marketplace, Product Analytics and ML in Economics and Finance. I enjoy F1 and coding algorithmic strategies as side hustle.

EDUCATION

University of Warsaw 2019 – 2021
MSc Data Science **GPA 5.0/5.0**
- **Publication**: Enhanced Index Replication Based on Smart Beta and the Analysis of Distribution Moments **Distinction**
- Quant Finance Research Group, McKinsey ML Bootcamp, Teaching Board (x5), Faculty Council (x5)
- **Coursework*:** Advanced Statistics, Advanced Econometrics, Machine Learning I & II, Applied Finance, Python & SQL, High Frequency Quantitative Strategies, Big Data Analysis, Algorithms & Data Structures

University of Warsaw 2016 – 2019
BSc Computer Science and Econometrics **GPA 4.5/5.0**
- **Publication**: Hybrid Investment Strategy Based on Momentum and Macro Approach Dean's List
- 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 06.21 – now
- 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 (5th place globally)

Uber Warsaw, PL
Data Scientist (Junior) 04.20 – 05.21
- 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 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 Firm's top line (received a full time offer)

QuantFin Foundation (NGO) Warsaw, PL
Chief Project Manager 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, dplyr, ggplot2, Shiny, Rmd), Python (sklearn, numpy, pandas), SQL, Spark, Git, Keras, TensorFlow
Expertise	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
Soft Skills	English (C2), Leadership, Project Management, Public Speaking, Communication, Presentations, Problem Solving

SELECTED PROJECTS & PUBLICATIONS **kamilkorzen.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 (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 (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)