

KAMIL KORZEŃ

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SUMMARY

Quant and MSc Data Science Student with strong work ethic and top-notch leadership (PM) skills. Always aiming to create and deliver solutions, that add direct value to the business individually or working as a team. To accomplish that, I use advanced statistics, data reasoning and programming skills. Currently, I am developing data-driven infrastructure for the 3rd biggest AM in the region. Privately, an eager traveller (and food tourist) enthusiastic about the AI developments, Formula1 and white wine.

EDUCATION

University of Warsaw, Faculty of Economic Sciences	2019 - 2021
MSc Data Science and Business Analytics	GPA 4.63/5.0
<ul style="list-style-type: none">Best University in Poland (ARWU, THE, QS) and Top 1 Programme in CEE (QS)Selected Courses: Machine Learning, Algorithms, Advanced Statistics, Advanced EconometricsQuantitative Finance Research Group, Curriculum Board, McKinsey ML Bootcamp Member	
University of Warsaw, Faculty of Economic Sciences	2016 - 2019
BSc Computer Science and Econometrics	GPA 4.50/5.0
<ul style="list-style-type: none">Thesis Topic: Modelling and Forecasting Returns and Volatility (research article defended on 5)Selected Courses: Linear Algebra, Calculus, Probability, Econometrics, Time Series, Databases, C++BCG Star League, Students' Union VP, Class of '19 Mentor, Faculty Council & Parliament Member, BUYF Conference Co-Founder and Project Manager and Oxford Debating Club Member	

SELECTED EXPERIENCE

NN Investment Partners	Warsaw, PL
Quantitative Analyst	06.19 - now
Asset Management Intern	03.19 - 05.19
<ul style="list-style-type: none">Developed a set of Analytics Tools (RMarkdown, Shiny) to boost investment process and save time,Collaborated with the Firm's HQ to incorporate processes and co-develop central code repository,Performed an ad-hoc quantitative analyses of portfolios, strategies, products and instruments (R).	
Goldman Sachs	Warsaw, PL
Summer Analyst	07.18 - 09.18
<ul style="list-style-type: none">Implemented the IT migration of a highly sensitive FX funding process across multiple offices around the globe, which resulted in a substantial savings for the Firm (received a FT offer).	
QuantFin Foundation (NGO)	Warsaw, PL
Chief Project Manager	03.18 - 03.19
<ul style="list-style-type: none">Managed and delivered multiple NGO's project incl. regional FinTech Report with CFA Society and quantitative investing competition with PZU TFI.	

SKILLS

- Stack: R (tidyverse, ggplot2), Python (scikit-learn, NumPy, Pandas, Flask), SQL, C++, Git, Bloomberg Terminal.
- Theory: Statistical (Bayesian) Inference, Data Visualization, Exploratory Data Analysis, Quantitative Finance, PCA, kMeans, Linear and Logistic Regression, k-NN, LDA, SVM, XGBoost.
- Softs: English (C1), Leadership, Public Speaking, Project Management, Time Management, Presentation Skills.

SELECTED PROJECTS

github.com/kamillkorzen

- AutoEDA App - Flask based web app performing scalable analysis of user's datasets and underlying variables,
- Technical Screening - highly scalable automatic screening of 500 variables (time series) looking for anomalies,
- Primier on Unsupervised Learning - How to approach PCA, kMeans, DBSCAN, and high dimensionality in a dataset,
- Association Rules on Twitter - NLP exploration of tweet sample using techniques for association rule mining.

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).