KAMIL KORZEŃ

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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 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*:** 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**, 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 — 06.21 – now

- Lead Data Scientist, developing solutions and recommendations based on state-of-the-art ML models 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, backed by INOVO and bValue VCs

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

- Developed ML models for Marketplace, Pricing (Demand), User Segmentation, Churn Prevention, 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)