KAMIL KORZEŃ

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Warsaw, Poland

SUMMARY

Experienced Full-Stack Data Scientist and Quantitative Analyst with great understanding of ML and Econometrics. I am using statistical modelling, data reasoning and programming to solve problems and design solutions, that add direct value to the business. During studies, I was a community leader, equipped with an exceptional work ethic, top-notch leadership and project management skills. worked in an NGO and developed a data-driven infrastructure for 3rd biggest AM in the region. Now, Data Scientist @ Uber.

EDUCATION

University of Warsaw — 2019 – 2021
MSc Data Science — **GPA 4.75/5.0**

- **Research**: Enhanced Index Replication Based on Smart Beta and Tail-Risk Stock Selection
- Quant Finance Research Group, McKinsey ML Bootcamp, Teaching Board (x5), Faculty Council (x5) — Dean's List
- **Coursework*:** Advanced Statistics, Advanced Econometrics, Machine Learning I & II, Applied Finance, High Frequency Quantitative Strategies, Big Data Analysis, Algorithms & Data Structures

University of Warsaw — 2016 – 2019
BSc Computer Science and Econometrics — **GPA 4.50/5.0**

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

EXPERIENCE

Uber — Warsaw, PL
Junior Data Scientist — 04.20 – now

- Developing Machine Learning models for Marketplace, Pricing, User Segmentation and Product
- Answering data analytics and data engineering requests from cross-functional stakeholders with minimal guidance, coordinating various XPs, A/B Tests. Generated approx. $2.5mm (incremental)

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

- Developed a set of analytics tools for product and portfolio analytics incl. scalable auto-screening of +500 variables looking for anomalies, and a portfolio rebalancing framework based on volatility

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

- Implemented an IT migration of a highly sensitive FX funding process across multiple global offices as a part of PMO, which resulted in a substantial savings for the Firm's top line (received a FT offer)

QuantFin Foundation (NGO) — Warsaw, PL
Chief Project Manager — 03.18 – 03.19

- Managed and delivered multiple NGO's projects incl. regional FinTech Report with CFA and first quantitative investing competition in Poland with PZU TFI. Previously worked as a Research Analyst

SKILLS

Tech Stack	R (tidyverse, ggplot2, Rmd), Python (sklearn, numpy, pandas), Keras, TF, 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 — kamilkorzen.github.io

- DeepConnoisseur – CNN-based approach to multi-label image (art) classification problem using Keras backend and Bash
- AutoEDA App – scalable Exploratory Data Analysis web application with .csv input, deployed with Python and Flask
- 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

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)