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HSE
Associate Professor

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The online version is available at
https://lakshinav.github.io/cv/

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Econometrics	++++	Statistics	++++	R	+++++	LaTeX	+++++	knitr	++++	SQL	+++
Python	+++	pandas	+++	sk-learn	+++	TPOT	+++	sktime	+++	dash/plotly	+++
CI/CD	++	Kedro	++								

Econometrician, big fan of data science especially in time series context. Earn PhD for the research on multivariate volatility models and their application for financial time series modelling.

Professional training

ML pipelines in production

HSE University and Sber

11.2020-12.2020

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  During this course I've build a ML pipeline on the basis of my Jupyter notebook.
  The notebook is devoted to the time series prediction, namely the prediction of unemployment
in Russia, and prepared for my students at HSE University.
  The pipline is built in Kedro environment and includes:

  * web-scraping step for collecting data (BeatifulSoap)
  * building prediction (pandas, statsmodels)
  * testing (hypothesis)
  * serving the result by API (fastAPI, uvicorn)
  * scheduling the pipeline tasks, e.g. web-scraping (airflow)
  * CI/CD (Docker, Github Actions)
  * evaluating metrics and presentring them on a dashboard (streamlit)
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kedro | fastAPI | hypothesis | CI/CD | Docker | streamlit

Introduction to data-driven management

University of National Technology Initiative 2035

09.2020-10.2020

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  This online-course is supported by Russian Federal Project "Human Resources for the Digital
Economy".
  It's devoted to digital transformation of Russian economy and the role of CDO's.
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CDO | digital transformation

Summer digital school: Data Science track

Sberbank Corporate University

07.2020-08.2020

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  Data Science track includes one-week crash-course and 7 additional courses.
  The crash-course is devoted to in-depth training in data analysis, machine learning
algorithms and introduction to neural networks, including such applications as CV, NLP and
recommerder systems.
  The courses cover the following topics:
  * Basics of Programming
  * Basics of Solving Algorithmic Problems
  * Basics of SQL
  * Python for Data Analysis
  * Machine Learning
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python pandas keras ML sk-learn

Career insights

2020 – present
Associate Professor, Department of Mathematical Economics, HSE University.
Subjects taught: Econometrics I, Data Analysis and Economics and Finance, research seminar, student projects.

2016 – 2020
Senior Lecturer, Department of Mathematical Economics, HSE University.
Subjects taught: Econometrics I, Game Theory, Macroeconomics I, research seminar.

2013 – 2016
Lecturer, Department of Mathematical Economics, HSE University.
Subjects taught: Microeconomics I and Econometrics I.

2012 – 2013
Teacher Assistant, Department of Mathematical Economics, HSE University.
Subjects taught: Microeconomics I.

2009 – 2010
Research assistant, Laboratory of Quantitative Analysis and Economic Modeling, HSE University. Project "Models of Financial Economics and Their Estimation".

Education

PhD in Economics (Mathematical Methods of Economic Analysis), HSE University, 2015-2018.

Coursera:

- Python Data Structures
- Using Databases with Python
- Using Python to Access Web Data
- HTML, CSS, and Javascript for Web Developers