Nikita Karagodin



EDUCATION & TECHNICAL SKILLS

2023 - now Ph.D. in Computer Science, Massachusetts Institute of Technology 2017 - 2023 B.Sc. & M.Sc. in Mathematics, Saint Petersburg State University

2019 - 2022 Data Science Program, Computer Science Center

Relevant Coursework Machine Learning, Deep Learning, Inference & Information, Statistics, Algebra

Languages & Libraries python, pytorch, numpy, pandas, matplotlib, git

Work Experience

MIT LIDS, Research Assistant

September 2023 - now

Research project on clustering effect for transformers

Huawei Technologies, R&D team, Senior Engineer

December 2022 - July 2023

Designed and implemented experiments using the OpenFL framework for FL research project

EIMI, Researcher

June 2021 - August 2023

- Research project on product quantization

Pinely (HFT firm), R&D team, Data Scientist

April 2022 - August 2022

- Analyzed market data using ML techniques to extract relevant features
- Explored cross-exchange arbitrage strategies

Lyceum 239 (St. Petersburg), Math center, Volunteering Teacher

2017 - 2021

Publications

N.Karagodin, Y.Polyanskiy, P.Rigollet, Clustering in Causal Attention Masking, NeurIPS 2024. N.Karagodin, A limit theorem for the last exit time over a moving nonlinear boundary for a Gaussian process, Probability and Mathematical Statistics, 2022, Vol. 42, Fasc. 2, pages 195 - 217 N.Karagodin, M.Lifshits, On the distribution of the last exit time over a slowly growing linear boundary for a Gaussian process, Theory of Probability and Its Applications, 2021, 66:3, 337–347

Invited talks

Clustering Within Causal Transformer Attention Dynamics,	2024
Interacting Particle Systems in Data Science: From Theory to Applications, SIAM MDS	
On the distribution of the last exit time over a slowly growing boundary for a Gaussian process,	2021
New Trends in Mathematical Stochastics EIMI	

ACHIEVEMENTS

• International Mathematical Competition, grand first prize (top 1.5%)	2020
• Student research competition Möbius Contest, second prize	2021
• Student research competition by HSE & Siberian.Capital, first prize	2022
• International Mathematical Olympiad, silver medal (top 19%)	2016
• Russian Mathematical Olympiad, gold medal (top 4%)	2016