

Nadezhda Kasimova

Personal Data

Place and date of birth: Mytisch, Russia | 2 December, 1997

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Education

July 2021 Master in Computer Science, Moscow Institute of Physics and Technology (MIPT)

Department: Innovation and High Technology

Program: Venture capital investments and technology entrepreneurship

Major: Computer Science

October 2019 Reinforcement learning in Finance, NYU Tandon School of engineering, Coursera

Introduction to the fundamental concepts of Reinforcement Learning (RL) for applications for option valuation, trading, and asset management.

July 2019 Bachelor in Computer Science, Moscow Institute of Physics and Technology (MIPT)

Department: Innovation and High Technology

Program: Applied Math and Computer Science

Major: Computer Science

Thesis: Detecting outliers in the time series

Supervisor: Prof. Alexander Dainiak

Courses: Algorithms and Data Structures, Machine learning (in particular Deep and Reinforcement learning), Discrete Math, Linear Algebra, Probability Theory, Mathematical Statistics, Stochastic Processes, Mathematical Analysis.

Summer 2018 Speech Technology Center ML School

Deep learning methods for analyzing sound, images, and audiovisual emotion recognition.

Summer 2018 Math and Python for Data Analysis, Supervised Learning, MIPT & Yandex, Coursera;

The most popular algorithms of Supervised Learning with their applications in different classification and regression problems.

Work experience

Vector investment, 2019 - now

Working in a position of trading strategy analyst. Write code in Python for simulation trading algorithms.

Business Digitalization Laboratory, 2018 - now

Working at the problem of detecting outliers in the time series, using forecasting algorithms, neural networks and other machine learning methods.

Sphere of education, 2016 – 2018:

Tutoring in olympiad mathematics and informatics, preparation for the passing of school exams.

ABBY LINGVO, 2015-2016

Testing of ontological research.

Projects:

Audio sound classifier, github.com/nkasimova/Acoustic-Events-Classifier

Classification of acoustic events using librosa library for mel-frequency cepstral coefficients (mfcc) extraction and neural network, Python.

Splash Geometry, github.com/nkasimova/SplashGeom

Library for solving various geometric problems: finding the intersection point of segments and circles, constructing a convex hull (Jarvis algorithm), constructing a Voronoi diagram, C++.

Skills:

Programming Languages: Python, R, C++/C

Data Science: numpy, pandas, sklearn, experience in kaggle (in-class) competitions

Big data: classroom experience with HDFS, HIVE, Map Reduce
(nkasimova/Multiprocessor-Computing-Systems)

General: knowledge of OS (Windows, Linux)

Languages: English – fluent, Français – Niveau survie, Russian – native speaker