

OLZHAS SHORTANBAIULY

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EDUCATION

Nazarbayev University

August 2018 - June 2022

B.Sc. in Mathematics
CGPA: 3.31 (out of 4.0)

Nazarbayev University

August 2022 - June 2024

M.Sc. in Applied Mathematics
CGPA: 3.90 (out of 4.0)

Relative Coursework:

Data Analysis and Statistical Learning, Operations Research, Optimization Methods, Stochastic Calculus, Statistical Programming, Machine Learning, Regression Analysis, Computer Vision, Mathematical Finance

EXPERIENCE

Graduate Research Assistant

September 2022 - now

Nazarbayev University

- Assisting a professor with research on solving optimal control problems (dynamic programming) with risk measures AVaR and EVaR using neural networks.

Data Science Summer School 2022 apprentice

July 2022 - August 2022

Hertie School Data Science Lab

- Learned Python, R, linear algebra and statistics applied in data science, general adversarial networks, deep learning for multi-modal systems, transformers for natural language processing.

Intern in Risk Group, Business Consulting

June 2022 - August 2022

EY

- Learned credit scoring models, worked with documentary, assisted with expected credit loss and probability of default computations

Kaspi Lab: Data Science apprentice

May 2022 - June 2022

Kaspi Lab

- Learned Excel, SQL, Python applied in data analysis, and machine learning algorithms.
- One of 83 applicants accepted from 8038.

PERSONAL PROJECTS

Natural Language Processing with Disaster Tweets

Solved disaster tweet classification problem by using BERT architecture and hypothesis tuning for the best-performing architecture

Study on Error Bounds for Support Vector Machines

Proved the theoretical bound for the training/test errors of SVM by the use of synthetic dataset, analyzed the results

PERSONAL SKILLS

Languages

Kazakh (native), Russian (native), English (proficiency) - IELTS 7.5

Programming languages

Python, R, C++, GNU Octave, SQL

Software

Excel, Word, PowerPoint, Latex, Google Drive, Zoom, Github

Interests

Machine Learning, Data Science, Statistics, Stochastic Analysis