OLZHAS SHORTANBAIULY

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EDUCATION

B.Sc. in Mathematics — August 2018 - June 2022
Nazarbayev University — CGPA: 3.31/4.0

M.Sc. in Applied Mathematics and Statistics (with Honors) — August 2022 - June 2024
Nazarbayev University — CGPA: 3.81/4.0

PhD in Mathematics — August 2024 - now
Nazarbayev University

EXPERIENCE

Graduate Research Assistant — September 2022 - August 2024
Nazarbayev University, Department of Mathematics

Research on solving LQR problem using reinforcement learning (approximate dynamic programming) with the risk measure AVaR, investigated the effect of theoretical and sampled exponential noise on the accuracy of solution.

Intern in Risk Group, Business Consulting — June 2022 - August 2022
EY

Learned credit scoring models, worked with documentary and data cleaning, assisted with expected credit loss and probability of default computations using Moody's PD, migration matrix.

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 Kaspi Lab: Data Science program — May 2022 - June 2022
Kaspi.kz

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

PERSONAL PROJECTS

Risk-sensitive LQR problems with exponential noise
MSc Thesis done as a part of graduate research assistantship

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, HTML
Libraries & tools	Numpy, Matplotlib, Seaborn, TensorFlow, PyTorch, scikit-learn
Interests	Machine Learning, Data Science, Statistics, Stochastic Analysis, Finance