

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: 3.92 (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

Data analysis on different macroeconomic indicators of world countries

Asked and answered statistical research questions by performing statistical tests using SciPy and visualizing data using Matplotlib and Seaborn

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 (basics)

Software

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

Interests

Machine Learning, Data Science, Statistics, Stochastic Analysis