

# OLZHAS SHORTANBAIULY

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## EDUCATION

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### 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

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### 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

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### 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

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### 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