ROBERT PIKMETS

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💼 WORK EXPERIENCE

Quantitative Developer
Present | 2021

PrismFP   📍 Tallinn, Estonia

- Developing Python microservices backend, Flask applications and REST APIs
- Building automated and unit tested models/reports using Python and Airflow that create actionable signals to traders in the context of global financial derivatives markets
- Migrated services built in R to containers using Docker, Helm and Kubernetes and built the CI/CD pipelines in GitLab

Data Analyst
2021 | 2020

Eesti Energia   📍 Tallinn, Estonia

- Developed supervised learning models, automated data collection and performed forecasting, data analysis and visualisation
- Automated a time-critical business process by creating an XML file generator and setting up automatic scheduling
- Developed an optimisation and pricing model for the entire Baltic-Finnish natural gas market

🎓 EDUCATION

MSc Actuarial and Financial Engineering, cum laude
2021 | 2019

University of Tartu   📍 Tartu, Estonia

- Relevant subjects include Machine Learning, Mathematical Statistics, Time Series Analysis, Introduction to Databases, Generalized Linear Models, Seminar in Statistical Learning, Data Munging and Visualisation
- For my master's thesis I processed 10M+ rows of data and developed LASSO models with 100+ features based on a rolling window training algorithm (https://github.com/robertpikmets/Elbas-Lasso)

BSc Accounting and Finance
2019 | 2016

University of Warwick   📍 Coventry, United Kingdom

♞ EXTRACURRICULAR ACTIVITIES

Personal blog on data science projects (on hiatus currently)
2021

https://pikmets.blog

- Tackled a credit approval classification problem with logistic regression and random forest algorithm
- Developed a predictive model for electricity price time series with complex seasonal patterns
- Collected data on chess games through API and predicted my own chess games' outcome

Executive member and chess team captain
2019 | 2018

University of Warwick Chess Society   📍 Coventry, United Kingdom

- Largest British university chess society and elected as English Chess Federation's Club of the Year 2019
- My main responsibilities were organising several chess tournaments hosting 70+ players, composing teams for weekly competitive league matches and running weekly chess club nights for students

🖥 SKILLS

- **Languages** - Python, SQL, R, Bash, VBA
- **Tools/frameworks** - Flask, PostgreSQL, Git, Docker, Helm, CI/CD, Linux, Cloud services (AWS)
- **Software engineering skills** - Unit testing, REST APIs, building ETL pipelines, agile framework