

ROBERT PIKMETS

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EDUCATION

2021
|
2019



MSc Actuarial and Financial Engineering, cum laude

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://hdl.handle.net/10062/72876>)

2019
|
2016



BSc Accounting and Finance

University of Warwick

📍 Coventry, United Kingdom



WORK EXPERIENCE

Present
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2020



Analyst

Eesti Energia

📍 Tallinn, Estonia

- Daily tasks involve developing regression models and forecasting, automating data collection with R, data analysis and visualisation and solving some of the most crucial problems in modelling renewable energy
- Automated a time-critical business process by creating an XML file generator and implementing automatic scheduling with Python, resulting in several hours of reduced labour each day and significant financial gains for Eesti Energia
- Developed an optimisation and pricing model in MATLAB for the entire Baltic-Finnish natural gas market

2018



Credit analyst internship

LHV Pank

📍 Tallinn, Estonia

- Conducted in-depth analysis of large firms, commercial real estate projects and residential property developments
- My responsibilities included financial modelling and creating future projections, evaluation of business activity and financial accounts, establishing a credit rating



EXTRACURRICULAR ACTIVITIES

2021



Personal blog on data science projects

<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

2019
|
2018



Executive member and chess team captain

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** - R, Python, SQL, VBA, MATLAB
- **Machine learning and modelling** - Regression, classification, clustering, deep learning, feature engineering, regularization methods, time series models. Experience with Skicit-learn, Keras, Tensorflow.
- **Data analysis** - Retrieving data with SQL, pre-processing and manipulation (dplyr in R and pandas in Python), visualisation and presenting using ggplot2 and RMarkdown (even this CV is automated with R and R Markdown)
- **Statistics** - Statistical inference, descriptive statistics, hypothesis testing