

Vasilis Stylianou, PhD

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Experience

AgentRisk

DATA SCIENTIST

Los Angeles, CA

Sep 2019 - Present

- Working closely with the CEO and CTO of the company, in order to launch a wealth management platform for large financial institutions.
- Built a Deep Learning time series classifier, to automate asset classification, and integrated it into the B2B product feature: portfolio rebalancing.
- Deployed a new portfolio optimization algorithm written in Python - replacing the previous one, written in R. Incorporated advanced math methods and improved current portfolios's performance by $\sim 0.5\%$ (as measured by portfolio's expected returns and/or volatility).
- Currently working on building synthetic financial data using Deep Adversarial Networks, to help the business train portfolios on unseen, yet possible, financial events.

Glispa Connect

DATA SCIENCE INTERN

Los Angeles, CA

May 2019 - Aug 2019

- Click-Through-Rate Estimation: Built a prediction model which was used for the company's Data Management Platform to run internally, in order to predict the probability of a mobile user to click on a specific mobile-ad campaign.
- The algorithm is optimized on seven features from first party data, runs real-time on raw data of 3TB per day and has 95% accuracy based on the ROC-AUC score.

Machine Learning Projects

SELF

Los Angeles, CA

Oct 2018 - May 2019

- Kaggle Competition - IEEE-CIS Fraud Detection: Trained sklearn models (e.g. XGBoost), and neural networks on Keras for binary classification. The final model had a 96% accuracy based on the ROC-AUC score. ([view project](#))
- Neural Nets in Tensorflow: Built a computation graph in tensorflow and trained a neural network to decipher sign language.

USC High Energy Theory

PHYSICS RESEARCH ASSISTANT

Los Angeles, CA

Jan 2012 - May 2019

- Developed a theoretical framework & built mathematical models using String Theory, to study the properties of Quantum Theories in two dimensions.
- Publications:** view on inspirehep.net

Unusual Labs, Inc

STARTUP CO-FOUNDER

Los Angeles, CA

May 2015 - Aug 2016

- Founded a tech corporation operating in the space of iOS mobile apps. Designed the UX/UI on Sketch.
- Drove traffic with digital marketing and tracked user behavior using Firebase & Mixpanel. Grew the user-base to 2,000 monthly active users.

Education

University of Southern California (USC)

PHD IN THEORETICAL PHYSICS

Los Angeles, CA

Aug 2012 - May 2019

- Thesis Title: 2D Quantum Field Theories from String Theory
- GPA: 3.9 / 4.0

Imperial College London

BSc/MSci IN THEORETICAL PHYSICS

London, UK

Oct 2008 - Jun 2012

- First Class Honors - ranked 1st in the physics department

Coursera

CERTIFICATES IN DATA SCIENCE

Los Angeles, CA

Jan 2017 - Nov 2018

- Deep Learning: 5-course Specialization (Andrew Ng): Backpropagation, Convolutional Networks, RNNs, LSTM
- Applied Data Science: 5-course Specialization (U. Michigan): Data Analysis & Visualization, Machine Learning, Text Mining, Networks Analysis
- SQL and Databases (Dataquest)

Awards

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| Mavroyiannis Scholarship A.G. Leventis Scholarship Myronis Endowed Fellowship USC Graduate Fellowship | 2012-17 |
| Ken Allen Award for Academic Excellence in Physics, Imperial College London | 2012 |
| Bronze Medal at the European Physics Olympiad (EUSO) | 2008 |
| Gold Medals at the National Mathematics and Physics Olympiads, Cyprus | 2008 |

Skills

Python Libraries keras, tensorflow, sklearn, pandas, numpy, scipy, nltk, matplotlib, seaborn

Programming Python, SQL, Git, LaTeX, Mathematica

Mathematics Statistics, Regression, Multivariable Calculus, Linear Algebra, Partial Differential Equations

Graphic Design Sketch