

# Sergei Miller

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## Education

2014 **Bachelor of Applied Mathematics and Computer Science**, *Moscow Institute of Physics and Technology (MIPT), Department (Faculty) of Innovation and High Technology, Chair of Data Analysis.*  
September–2018 **GPA: 4.9/5**  
July  
2017–now **Student**, *Yandex School Of Data Analysis, Department of Big Data.*

## Experience

2017 **Quantitative Researcher Intern**, *WunderFund LLC*, Moscow.  
July–August High-frequency trading strategies development (HFT/ML/Cython).  
2017 **Data Scientist**, *ACRA-ratings*, Moscow.  
September–2018 Financial risk analysis, ML-models design and development (Statistics/Python/R/SQL).  
April  
2018 **Researcher**, *MIPT and Tinkoff Bank*, Moscow.  
February–September Applications of reinforcement learning to financial interaction with clients.  
2018 **Software Engineer Intern**, *Yandex LLC*, Moscow.  
May–August Open-source gradient boosting library development, see there - <https://catboost.ai>  
2018 **Middle Machine Learning Engineer**, *Yandex LLC*, Moscow.  
September–Now Neural nets in web-search, quality of web-search and training data delivery (Python/C++).

## Languages

English **Upper Intermediate**  
Russian **Native**

## Computer skills

Languages C++/Python/Bash/R/SQL  
Stuff Jupyter/TensorFlow/Keras/Torch/OpenMP/MPI/MapReduce

## Interests

Discrete Mathematics, Statistics, Reinforcement Learning, Ranking

## Achievements

- Participant of Final tour of All-Russian Olympiad in Mathematics 2014
- Coursera Courses: Machine learning (Yandex and HSE), Game Theory (MIPT), Quantum Computing (SPBU)
- Top 100 of 10K in Hackerrank Goldman Sachs CodeSprint, Aug 2017
- Top 5 of 60 in AlphaBank ML hackathon, Nov 2017