

SLAVA KOHUT, BSc, PhD

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PROFILE

Goal-oriented **Data Scientist** with a diverse experience in data analysis, statistical learning, financial modeling, and quantitative risk analysis. Recognized as an effective communicator. Interested in financial technology.

QUALIFICATIONS SUMMARY

- Data mining with *Python, R, and SQL*
- Programming (*R, Python, Fortran, C/C++, UNIX shell scripting, git*)
- Data visualization (*ggplot2, matplotlib*)
- Machine learning (*caret, scikit-learn*)
- Big data analytics (*AWS*)
- Financial modeling and quantitative risk analysis
- Development and implementation of algorithms
- Computer algebra systems (*Mathematica, Maple*)
- 9+ years in quantitative research
- 1.5+ years of experience in the financial industry
- 13 peer-reviewed publications in top-tier international research journals
- Strong analytical and mathematical skills
- Excellent oral and written communication skills proven by multiple awards
- Team management, supervision and negotiation skills
- Initiative and self-reliance

EDUCATION AND PROFESSIONAL DEVELOPMENT

- PhD in Computational Chemistry and Scientific Computing (2017), 90%, The University of Western Ontario (Canada)
- BSc in Chemistry (2011), 93%, Belarusian State University (Belarus)
- Mastering Software Development in R Specialization, Coursera
- Data Science Specialization, Coursera, via Johns Hopkins University (USA)
- Ontario Summer School on High Performance Computing, Compute Canada
- Certificate in Academic and Professional Communication, The University of Western Ontario (Canada)
- Training on Corporate Ethics, Mitacs (Canada)

PROFESSIONAL EXPERIENCE AND SELECTED ACHIEVEMENTS



Validus Research Inc. (Canada)
Data Scientist (Research Team)

Aug 2017 — present

- Developed robust models for quantifying temporal and spatial distributions of natural and man-made catastrophe losses by analyzing large volumes of data and applying supervised and unsupervised statistical learning algorithms.
- Collaborated with the Catastrophe Modeling Team to identify areas of improvement for the Validus View of Risk. Developed a tool for excess-per-risk reinsurance treaty losses prediction for the purpose of reducing modeling time for live reinsurance deals.
- Developed and maintained in-house software tools for data analytics, portfolio optimization, and risk management. Created and maintained the Validus R package repository (VRAN).
- Presented research findings to the Hazard Research Team, Catastrophe Modeling Team, and business decision makers with non-technical backgrounds.



ABB Group (Germany)
Data Scientist Intern

Jun 2016 — Sep 2016

- Participated in a joint project run by a consortium of research-intensive companies. The main goal of the project was to develop a decision-support platform for plant operators with the use of big data technologies.
- Processed and analyzed heterogeneous sensor data from a production line. The data were provided by an international chemical company with a billion-dollar revenue.

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ABB Group – Data Scientist Intern (*continued*)

- Developed a method for classification of process fault scenarios and implemented it using Python and R. This resulted in identification of possible fault scenarios.
- Proposed a data-driven method for early detection of process faults.
- Presented preliminary results at a meeting with an industry partner.



The University of Western Ontario (Canada)

Research and Teaching Assistant

Sep 2012 – Aug 2017

- Developed extensions to a commercial computational chemistry software package to validate mathematical models. Programs totaled in more than 5000 lines of code.
- Used cloud computing to model chemical phenomena and analyzed modeling data.
- Received one of the seven elite Ontario government scholarships for outstanding students pursuing a PhD degree in a university-wide competition. **Total value of 160 000 CAD.**
- Coauthored 7 research articles in international top-tier journals. Four awards for best presentations and research excellence. Presented research findings at 3 international conferences.
- Assisted in teaching second-year and third-year undergraduate courses. Conducted tutorials and managed lab sessions. Marked assignments and provided guidance for more than 30 students.
- Facilitated departmental outreach events targeting over 100 high-school students.
- Trained, supervised, and evaluated 4 undergraduate researchers.



БЕЛАРУСКИ
ДЗЯРЖАЎНЫ
УНІВЕРСІТЭТ

Belarusian State University (Belarus)

Research Assistant

Jan 2009 – Jul 2012

- Conducted experimental measurements and computer simulations of chemical reactions for energy optimization of industrial processes. Processed experimental data using statistical analysis and regression techniques.
- Ran computer simulations to predict and validate thermodynamic properties.
- Coauthored 6 research articles in international top-tier journals. Eight awards for best presentations and research/academic excellence. Presented research findings at 6 national and international conferences.
- Research proposal writing for Belarusian State University Research Fund. Proposals resulted in 2 funded research projects.
- Trained, supervised, and evaluated 2 undergraduate researchers.

SELECTED AWARDS

2016	Queen Elizabeth II Graduate Scholarship in Science and Technology. Total value of \$10,000
2016	RISE Professional Fellowship, German Academic Exchange Service. Total value of €2300
2016	Winner of the Industry Problem Solving Week, The University of Western Ontario
2012–2016	Ontario Trillium Scholarship. Total value of \$160,000
2014	CSC 2004 Conference Travel Award. Award value of \$800
2011, 2012	Travel Award, 13 th and 14 th JCF-Frühjahrssymposium, Erlangen, Germany. Total value of €530
2011	Best Oral Presentation Award and Jury's Choice Award, 18 th International Lomonosov Conference of Student Researchers and Young Scientists, Moscow, Russia
2010	First Prize, Belarus National Competition of Chemistry Student Researchers