Victoria Artyushkina

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EDUCATION

National Research University Higher School of Economics (HSE), Moscow 2016 – 2018
***MS** in Financial Analytics (CFA Program Partner), GPA 8.05/10*

- **Relevant Courses:** Quantitative Methods in Economics, Advanced Econometrics, Forecasting in Economics and Finance, Stochastic Calculus, Financial Modeling, Investment and Portfolio Management, Corporate Finance, Equity and Debt Markets, Private Equity and Venture Capital

Plekhanov Russian University of Economics, Moscow 2012 – 2016
***BS** in Economics, GPA 4.9/5.0*

- **Relevant Courses:** Probability and Statistics, Linear Algebra, Calculus, Econometrics, Forecasting in Economics, Linear Programming
- **Achievements**: Yegor Gaidar Fellowship in Economics, Scientific and Educational Scholarships of the Government

ADDITIONAL EDUCATION

- **Python for Machine Learning & Data Science,** Udemy 2021
  Libraries: Scikit-Learn, NumPy, Pandas, Matplotlib, Seaborn, Plotly
  ML Algorithms: Linear and Logistic Regression, kNN, SVM, Decision Trees, Random Forest, Boosting Methods, Naive Bayes, K-Means Clustering, Hierarchical Clustering, PCA, Neural Networks
- **PyTorch for Deep Learning,** Udemy 2022
  MLP, CNN, RNN: theory and practical implementation
- **TensorFlow & Keras,** "Deep learning with Python" by Francois Chollet 2022
- **NLP with Transformers,** Building Language Applications with Hugging Face by Lewis Tunstall 2022
- **Python Bootcamp,** Udemy 2021
- **SQL Bootcamp,** Udemy 2021

WORK EXPERIENCE

Sumitomo Mitsui Rus Bank, Moscow 04/2019 – 09/2021
***Analyst** at Risk Management Department*

- development and implementation of the model for calculation of expected credit losses in R programming language
- assessment of credit applications
- preparation of presentations on Bank's credit portfolio dynamics and structure for Management's meetings
- participation in drafting of credit documentation

Sumitomo Mitsui Rus Bank, Moscow 05/2017 – 03/2019
***Credit Analyst** at Credit Analysis Department*

- extraction of data from SQL database
- regular monitoring of corporate clients' financial state according to the requirements of the Central Bank
- preparation of credit applications, analytical materials for the Bank's management
- conduction of industry research
- participation in conference calls and meetings with clients and Bank's global offices (London, Tokyo)

PROJECTS

- Prediction of customers' next order (Kaggle Competition by SberMarket, TOP 20% of all solutions):
  (i) conducted a comprehensive EDA (ii) extracted features from the available data (feature engineering) (iii) solving a binary classification problem (for each user-product pair), built several models including logistic regression, random forest and gradient boosting
- Developing ML model for fake news' classification:
  (i) analyzed and pre-processed dataset (ii) built text classification model using bag-of-words, TF-IDF embeddings with Naive Bayes, Logistic Regression and SVC classifiers; BERT-based classifier (Hugging Face Transformers)
- Building the optimization function in Python for portfolio of ETFs that produces the results of the following 4 optimizations: portfolio with minimum volatility, maximum Sharpe Ratio, efficient risk, efficient return.

VOLUNTEER EXPERIENCE

Junior Achievement Worldwide (nonprofit organization)
«More than Money» Charity Program

- Held financial literacy courses for the class of 30 junior school students

SKILLS & INTERESTS

- **Languages:** English (professional working proficiency), Russian (native), Spanish (basic)
- **Technical Skills:** Python, PostgreSQL, PyTorch, Keras, R, Git, MS Excel, MS PowerPoint