

VLADISLAV LISIN

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SUMMARY

Data Scientist with experience in solving various problems in the field of data analysis, with a focus on the fintech direction. I understand the life cycle processes of AI models from the stage of setting the task to implementation in production and monitoring. I was engaged in the development, validation and monitoring of ML models. I have a basic understanding of risk management and risk modeling.

НАВЫКИ

Programming	Python (numpy, pandas, scipy, matplotlib), SQL, Git
Machine Learning	EDA & Feature Engineering Classical ML stack feature selection & hyperparameters tuning sklearn, statsmodels, optuna, catboost, lightgbm, xgboost
Maths	Probability theory, Statistics, A/B tests
Risk Modeling	PD, LGD, EAD, IIBP, TTC, PIT
Work' Process	Jira, Confluence, Agile, Excel
Soft skills	English (B2), Meeting deadlines, Teamwork

EXPERIENCE

Junior Data Scientist	January 2024 - now
Sber, Model Risk Management	

- Validation and monitoring of models for assessing credit risk components
- Development of a pipeline for automatic modeling of white-box models
- Model risk assessment and predictive analytics
- Construction of credit risk models, formation and analysis of samples for modeling
- Conducting calibrations of risk models

Intern Data scientist	June 2023 - January 2024
Sber, Validation Management	

- Validation of models for assessing credit risk components
- Monitoring the qualitative and quantitative effectiveness of models
- Developing recommendations for improving the quality of models, data and documentation
- Finding critical areas of model performance, stress testing and assessing model risk
- Alternative modeling

ОБРАЗОВАНИЕ

Master's degree, Faculty of Applied Mathematics and Computer Science	2024 - ...
Novosibirsk State Technical University (NSTU)	
AI Systems and Machine Learning	

Bachelor's degree, Faculty of Mechanics and Mathematics	2020 - 2024
Novosibirsk State University (NSU)	
Mathematics and Computer Science	
