

Data Scientist

Contact

I am a programmer with 10 years of professional experience. I have had an opportunity to work for the leading financial institutions developing tools for investment banking and risk management. I worked with a broad spectrum of technologies although the most experience I gained in the .NET framework. I can work proficiently with Windows, macOS and Unix operating systems. I have experience also in dev ops and gathering business requirements from users. Moreover I have ability to solve non standard problems by thinking out of the box. I am looking for a job providing challenging tasks that will help me to develop my skills.

Career Summary

2020-Now

AI/ML Engineer, Blockhunters

Design and development of a symbolic virtual machine for automated software verification. At Blockhunters we develop tools that enable high quality unit and regression tests to be automatically generated from raw source code. Our goal is to save programmers' and testers' time, which in turn, leads to increased employee productivity and lower costs related to software testing. Tests are generated by analysing program execution paths with a symbolic virtual machine, which is able to find corner cases and obvious errors, and then report them to developers. Thanks to WebAssembly our tool supports most of the popular programming languages and environments. This approach saves a significant amount of the time which would be needed to implement it in different environments

Quant Developer, Margo

2017/08 - 2019/08

Working on market risk management systems for the biggest European investment bank as a software developer and quantitative analyst. My responsibilities: developing tools for time series generation and analysis in .NET and Python writing libraries reused by quants in several projects implementing risk management systems requirements due to FRTB regulations helping model developers with programming and software deployment setting up of continuous integration and continuous deployment solution with TeamCity calculating periods of stressed VaR with graphical user interface in Python creating tools for regression tests and code coverage ran after each CI build refactoring software to unit testable architecture performance optimization and code refactoring designing and implementing algorithms and data structures for the best performance advisory in software architecture and development process enforcing polices to increase code quality like mandatory code reviews conducting technical interviews of candidates

Software Developer, Onwelo

2016/04 - 2017/05

Developing systems for banking, insurance and telecom industries in various technologies. My responsibilities: creating plugins for client's apps in .NET and WPF preparing proof of concept and evaluation of transactional system for a big corporate bank creating mobile apps for iOS and Android in Cocoa and Xamarin creating web user interfaces in HTML 5 and CSS managing virtualized environment in Hyper-V and LXD designed and coded internal application for testing candidates in purely functional language Elm developing of tools for business process automation performance optimization and code refactoring preparing presentations and proof of concepts for clients designing relational databases with object-relational mappings creating REST services in Swagger and OpenAPI tools integrating various client systems with web services loading and migrating data between clients' systems preparing offers for clients and gathering their requirements

Programmer, Deloitte

2015/02 - 2016/04

Development of credit risk management system for a big retail bank. My responsibilities: implementing credit risk system accordingly to Basel III requirements creating web user interfaces in ASP.NET WebForms designing SQL Server databases writing SQL Server functions, views and stored procedures optimizing and analyzing T-SQL queries increasing processing speed with multithreading performance optimization and code refactoring preparing presentations and proof of concepts for clients gathering business requirements

.NET Consultant, 7N

2013/08 - 2015/02

Development of tools for investment banking and forex trading for mBank. My responsibilities: designing effective algorithms and data structures for storing quotations creating user interfaces in WinForms and web technologies designing SQL server databases performance optimization and code refactoring retrieving, transforming and loading data between systems developed in various technologies writing bash scripts in Unix (AIX) with awk, sed and perl investigating and fixing bugs reported by users writing unit and regression tests

Senior Consultant, Bank Millennium

2011/12 - 2013/07

Development of web transactional system for corporate clients My responsibilities: creating web user interfaces in ASP.NET and Knockout.js implementing a service layer for transactional system analyzing reported bugs and fixing them design and implementation of high performance permissions module adding new features requested by clients designing relational databases analyzing T-SQL query plans tracing database deadlocks and reducing their number by 90% analyzing events from SQL Server event traces creating and consuming web services

Programmer, Lionbridge

2010/07 - 2011/12

Technical coordination of localization project for Microsoft and software development for Cisco. My responsibilities: designing and implementing web services analyzing T-SQL query plans creating web user interfaces in ASP.NET WebForms designing relational databases adding new functionalities to the existing software analyzing and fixing reported bugs technical validation of translated resources writing instructions for translators process automation with VBA and Python

Skills

Tech: .NET SQL Server Visual Studio + R# Architecture Design Patterns Web Technologies Regular Expressions Unit Testing Algorithms Multithreading English Language Quantitative Finance

