

# Elshan Kazimov

Data Scientist

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## SUMMARY

Results-driven Data Scientist specializing in predictive modeling and advanced time series forecasting. Skilled in building and deploying Global Forecasting Models. Proven ability to transform business challenges to AI solutions, driving growth and profitability.

## WORK EXPERIENCE

### Senior Data Scientist - PASHA Bank OJSC

Aug 2022 - Present

- Leading Digital Lending DS use cases and supervising Junior Data Scientists at Azerbaijan's largest corporate bank.
- Utilized Time Series models to forecast SME clients' income, improving payment capacity and risk evaluations.
- Identified lending gaps and initiated a new digital lending product (Tranche), increasing the loan portfolio by 13%.
- Transformed rule-based Limit Assignment into ML based optimal loan prediction models increasing portfolio and decreasing Non-Performing Loan rate.
- Developed end-to-end Scoring, Pricing and Credit Line Utilization Use Cases driving NPL rates below 4%—the lowest in the region for SME lending

### Data Scientist, Freelance - Propoganda Solutions (Germany)

Apr 2023 - Jul 2023

- Built analytic targeting dashboard for Disney's Germany campaigns using Streamlit

### Data Scientist - Simple Co.

May 2021 - Aug 2022

- IFRS9 modelling to calculate ECL (including PD, LGD, EAD) for banks using Python and SQL
- Auditing ECL calculations of other banks
- Utilized Monte Carlo simulations and Time Series models to stress-test banks
- Acute Pancreatitis Medical Scoring Project

### Data Science Intern - State Agency for Public Service and Social Innovations

Mar 2021 - May 2021

- Forecasting waiting time for each public service
- Creating dashboards via Tableau to communicate results

### Intern & Python Mentor - QSS Analytics

May 2020 - Jan 2021

- Evaluate codes written by students
- Supervise capstone projects of students

## SKILLS

- **Programming Languages:** Python, SQL
- **Tools&Platforms:** Dataluku, MLflow, Docker, Git/Github
- **Data Manipulation:** Numpy, Pandas, Polars, PySpark
- **Web Scraping:** Requests, BS4, Selenium, Apify
- **Data Visualization:** Tableau, Matplotlib, Seaborn, Plotly
- **Predictive Modeling:** Regression, Classification, Clustering, Scikit-learn, CatBoost, LightGBM
- **Time Series Forecasting:** Statsmodels, Darts, Nixtla, PyTorch-Forecasting, Global Forecasting Models, TFT, N-HiTS, Demand Forecasting
- **Business & Interpersonal:** Understanding Business, Being able to explain in non-technical language, Stakeholder management, Team player

EDUCATION

<b>Bachelor of Finance - Azerbaijan State University of Economics</b> <i>Entrance Score: 684/700   GPA: 95.51</i> Relevant Courses: Probability, Statistics, Econometrics, Corporate Finance, Banking	<b>Sep 2018 - Jul 2022</b>
<b>MLx Finance &amp; NLP - Oxford Summer School</b> Relevant Courses: Optimization, Statistical/Probabilistic ML, Financial Time Series	<b>May 2023 - Jul 2023</b>
<b>Master of Science in Applied Statistics, Azerbaijan State University of Economics</b> Relevant Courses: Probability, Statistics, Econometrics	<b>Sep 2024 - Now</b>

LANGUAGES

<b>Azerbaijani</b> - Native	<b>English</b> - Full Professional Proficiency
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TRAINING / COURSES

<b>Data Science Professional Certificate</b> IBM, Coursera	<b>Databases and SQL for Data Science</b> IBM, Coursera	<b>Python 3 Bootcamp</b> Udemy
<b>Time Series Forecasting with Python</b> Udemy	<b>Mathematics for Machine Learning</b> Imperial College London, Coursera	<b>MIT 18.02 Multivariate Calculus</b> MIT OpenCourseWare
<b>MIT 18.06 Linear Algebra</b> MIT OpenCourseWare	<b>Datalku Machine Learning Practitioner</b> Datalku	<b>Datalku Core Designer</b> Datalku

VOLUNTERING

- Volunteered as a Data Science and Statistics Instructor for Social Projects Sponsored by PASHA Bank and Simple Co.
- Translated math lectures into Azerbaijani as a member of Khan Academy Azerbaijani and later coordinated Economics translation team, enhancing educational resources for high school students.