EMIL REDZIK

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🔗 emil-redzik   ⭕ eredzik

ABOUT ME

Data scientist and data engineer fascinated with bayesian methods of data analysis.

EXPERIENCE

Data engineer | Accenture | Project for one of insurance leaders

📅 06/2021 –

- Development of data processing, integration and presentation of environment responsibility data from various outside vendors.
- Work with graph based data.

Spark, Python, GIT, Palantir Foundry

Data engineer | mBank | Department of Data Warehousing

📅 06/2019 – 05/2021

- Development and maintenance of bank liquidity calculation systems
- Optimized risk calculation process which resulted in 50% (8h -> 4h) reduction of time in which analysts had to wait for daily data
- Development of new modules for management and supervisory reporting
- Created python library for easier use of system for analysts not familiar with SAS
- Migration of liquidity calculation system from SAS to pyspark

Python, GIT, SAS, Spark, PL/SQL, Jupyter notebooks

Credit risk specialist | PKO S.A. | Credit Risk Department

📅 02/2018 – 05/2019

- Recreated process of calculating pre-approved customers database resulting in increased credit sales while maintaining same level of risk
- Cooperated with sales and marketing departments to optimize credit sales process to maximize sales while taking risk measures into account
- Building a quantile regression models of customers' stated income (detection of potentially fraudulent statements)

Python, GIT, SAS, T-SQL, Jupyter notebooks

Junior credit risk specialist | Bank Pocztowy S.A. | Credit Risk Department

📅 01/2017 – 01/2018

- Created data pipeline collecting credit application data into a form suitable for further analyses and modelling by the whole department
- Monthly management reporting of credit application data
- Created tools to support modelling of credit risk
- Created algorithm which performed risk based optimization of credits' prices

SAS, PL/SQL

Database administrator | PZU S.A.

📅 12/2015 – 12/2016

- Daily maintenance of DWH, DWH processes, development of utility tools for developers and release automation
- Preparation of releases, development environments, technical support for developers

SAS, PL/SQL

EDUCATION

Big data analysis | Warsaw school of economics

📅 09/2017 – 01/2019   📍 Warsaw

- Interrupted on last semester

Quantitative methods in economics and information systems | Warsaw school of economics

📅 09/2017 – 01/2019   📍 Warsaw

- Specialization - Decision analysis methods
- Bachelor thesis - "Comparison of CAPM and Fama-French investment risk models performance on polish stock market"
- Conducted workshops for students on SQL, SAS 4GL, Excel

PROJECTS

Opensource app for small enterprises for basic taxes calculation |

📅 03/2021 –

- Frontend: Elm, Backend: Python, GraphQL, Fastapi, PostgreSQL

SKILLS

Modelling and data analysis: Advanced
- Supervised and unsupervised modelling
- Statistical hypothesis testing
- Bayesian methodology (model specification, convergence validation, hypothesis testing, prediction)
- Machine learning methods - neural networks (pytorch), xgboost
- Knowledge of IRB metodology in context of credit risk modelling

Python: Advanced
- Data analysis: Jupyter, numpy, matplotlib, pymc3, statsmodels, sklearn, pytorch
- Data engineering/backend: pyspark, sqlalchemy, pandas, fastapi, dash/plotly

SAS: Advanced
- BASE, STAT, SQL, Macroprogramming, DI Studio, Management Console, Risk Dimensions

Other:
- Elm, GIT, SQL, LaTeX, Docker, AWS, bash, GraphQL

LANGUAGES

Polish: Native **English:** Advanced / C1
Spanish: Communicative / B1
German: Basic / A2