Laurian **Filip**

QUANTITATIVE RESEARCHER · DATA SCIENTIST · MACHINE LEARNING ENGINEER

Bucharest, Romania

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"We are surrounded by data, but starved for insights."

Summary

With over 8 years of experience in Data Science, including 4 years in the finance sector and another 4 in the technology sector, I have honed a deep expertise in the field, particularly in stock market analysis and the NLP area.

My career has been driven by my passion for solving complex problems, constantly seeking innovative solutions in the fast-paced world of data. I excel in environments that require both agility and high-quality outputs, showcasing my adaptability and commitment to excellence.

Work Experience

Bolt
Bucharest, Romania

SR. MACHINE LEARNING ENGINEER & TEAM LEAD
Jul. 2021 - Present

- Developing and productionizing ML models for various business applications
- Leading and mentoring a team of 6 data scientists, managing project development, task allocation, and professional growth
- Conducting comprehensive analyses and impact estimations
- Contributing to the long-term strategic vision and data-driven decision-making

eMAG
Bucharest, Romania

SR. DATA SCIENTIST
Feb. 2020 - Jul. 2021

- Enhanced existing ML ranking model, achieving an approximate 1-2% uplift in GMV
- Employed NLP techniques to improve search recall, further contributing to a 1-2% increase in GMV
- Developed and implemented a monitoring framework for live models
- Re-engineered ML pipelines to facilitate rapid iteration
- Co-developed an analytical framework for efficient and accurate A/B test analysis

WorldQuant
Bucharest, Romania

SR. QUANTIATIVE RESEARCHER
Mar. 2018 - Jan. 2020

- Developed and productionised diverse alpha signals across multiple asset classes and regions using various data types
- Enhanced liquidity and reduced trading costs of existing alphas, optimizing their net performance
- Explored novel alpha signals based on NLP techniques and alternative data source, enhancing our diversification
- Established automated monitoring frameworks for improved performance tracking by management and researchers
- Collaborated on creating a visualization-driven framework for efficient ML-based data cleaning
- Mentored and led intern groups, overseeing their training, workload distribution, and successful task completion

Dell Financial Services
Bucharest, Romania

CREDIT RISK DATA SCIENTIST
Mar. 2017 - Mar. 2018

- Developed and validated Application Scoring Models
- Developed EAD model and validated LGD model for IFRS9 project
- Implemented Expected Credit Loss Estimation
- Automated and enhanced the efficiency of monitoring reports

Romanian Commercial Bank (BCR)
Bucharest, Romania

CREDIT RISK DATA SCIENTIST
Jul. 2015 - Mar. 2017

- Improved the monitoring and calibration process for rating models and risk parameters
- Developed framework for macroeconomic default modeling and stress testing
- Implemented novel risk parameter validation methods, ensuring model reliability and regulatory compliance
- Led the initiative to develop tailored application models for NGOs and Start-ups

Education

Faculty of Mathematics and Computer Science (University of Bucharest)

Bucharest, Romania

- Bachelor's Degree in Mathematics
- Master's Degree in Abstract Algebra

_2010 - 2015_

Certificates

2010	**Certificate in Advanced English**,	Cambridge University
2016	**Building and Solving Optimization Models with SAS OR**,	SAS Romania
2021	**Natural Language Processing Nanodegree**,	Udacity
2022	**Causal Data Science with Directed Acyclic Graphs**,	Udemy

Honors & Awards

International Awards

2007	**Silver Medal**, Junior Balkan Mathematical Olympiad (JBMO)
2011	**Silver Medal**, South Eastern European Mathematical Olympiad for University Students (SEEMOUS)
2012	**Gold Medal**, South Eastern European Mathematical Olympiad for University Students (SEEMOUS)
2012	**Second Prize**, International Mathematics Competition for University Students (IMC)
2013	**Third Prize**, International Mathematics Competition for University Students (IMC)

Domestic Awards

2005	**Gold Medal**, National Mathematics Olympiad
2009	**First Prize**, National Multidisciplinary Contest Vranceanu Procopiu
2010	**First Prize**, National applied Mathematics Olympiad (Adolf Haimovici)

Extracurricular Activity

Atypicalquant (Education YouTube Channel)

Online

Co-founder

Jun. 2020 - Jun. 2023

- Produced engaging and informative math videos using Python, simplifying complex concepts for a diverse audience
- Assisted learners in developing a deeper understanding of mathematical principles and applications in real-world scenarios
- Successfully grew the channel to over 9,000 subscribers, demonstrating effective content creation and audience engagement

Atypicalquant (eToro Popular Investor)

Online

Co-founder

Jun. 2020 - Jan. 2022

- Implemented trading strategies based on machine learning models, optimizing investment decisions
- Authored investment summaries and provided comprehensive weekly reporting to followers
- Successfully attracted and managed 50 copiers, higlighting my communication and investment skills