

# LEONID SIM DATA SCIENTIST

## Contact

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## Skills

### LANGUAGES & LIBRARIES

Python

SQL

NumPy

pandas

Scikit-Learn

Scrapy

flask

### MACHINE LEARNING

Regression

Classification

Clustering

Natural Language Processing

Neural Networks

Recommendation Systems

### DATA MANAGEMENT

PostgreSQL

MongoDB

AWS

Hadoop

Pyspark

### VISUALIZATION

Matplotlib

Seaborn

Tableau

### OTHER

Agile Scrum

SDLC

Murex

Alteryx

## Education

Boston University Questrom  
School of Business

B.S Finance, Information

Systems, Strategy 2016

Dean's List , Magna Cum Laude

GPA: 3.6

## Experience

**METIS** · New York, NY

Mar. 2020 to June 2020

### Data Scientist

Completed an immersive 12-week data science bootcamp with a strong emphasis on project-oriented skill-building in problem solving, data wrangling, statistical modeling, machine learning, and communication of deliverables. Project highlights include:

#### Time-series Forecasting & Predicting Hourly Citi Bike Demand:

- Trained a WaveNet (Google DeepMind) Neural Network to predict hourly demand of 514 Citi Bike Stations utilizing (~37.5m observations)
- Created a flask application that displayed predicted hourly demand based on the station of choosing projected on a map of New York City

#### Global Covid-19 Sentiment According to Twitter & NLP:

- Performed topic modeling on tweets (~5m observations) across different countries in order to identify global trends regarding the response to Covid-19
- Created a time-series sentiment analysis to evaluate the effectiveness of government Covid-19 policies across the world

#### Formulating a Data-Driven Marketing Campaign with Video Game Reviews:

- Trained a classification model that identified if a user is likely to recommend a game through online reviews & reddit posts
- Identified key features that caused the highest sentiment in the gaming community in order to formulate a data driven marketing campaign

#### Impact of Rotten Tomatoes User Ratings on Movie Revenue:

- Created a linear regression model to predict movie revenues based on the user ratings from RottenTomatoes.com
- Analyzed the impact that critic scores had on movie revenues vs user ratings to identify which metric can be trusted more

**JDX CONSULTING** · New York, NY

Feb. 2017 to Feb. 2020

### Consultant

#### Client: Tier 2 Investment Bank – NYC: Third Party Vendor Risk Management Project ( 2018 - 2020)

- Managed a team of 5 Consultants to collect inventory on every Third Party Vendor in order to measure non-financial risk and remediate a Federal Mandated MRIA
- Collaborated with Wealth Management to assess their line of business, identify annual Third Party Vendor spend and tie them back to their respective General Ledger
- Created monthly Operating Committee & Steering Committee decks to inform the wider audience about the status of the MRIA remediation
- Facilitated and taught the risk assessment questionnaire to each line of business in order to properly identify high risk vendors due to a variable of non - financial risk factors

#### Client: Tier 1 Investment Bank – NYC: Derivative Implementation Project (2018 - 2020)

- Led a team of developers and engaged with banking stakeholders in order to operationally implement a new Exotic Equity Swap Derivative that is forecasted to bring in \$16M+ of revenue per year
- Analyzed end user requirements and prioritized data platform changes with a team of 10 developers on a 4 week sprint schedule
- Uplifted the Product Controller's OTC product classification rules on to a web based application, created a robust governance structure, and effectively reduced the rules set by 50%
- Caught and efficiently remediated a mis-reported \$1.6 Quadrillion Equity Structured trade saving the client from potential regulatory fines
- Scoped the functional and non-functional requirements for cross asset middle office teams and effectively implemented an Amendment & Duplication report of T+1 trades

#### Associate Consultant (2017 - 2018)

Client: Tier 1 Investment Bank – NYC: Bilateral Margining Change Implementation Project

- Worked with Front Office and Middle Office teams in order to create Standard Operating Procedures to identify every post trade life-cycle event for cross asset OTC Derivatives
- Created dynamic project plans and held weekly meetings with senior stakeholders in order to provide updates on resource changes, timelines, and issues where applicable
- Wrote Business requirements and designed a web-based application that would analyze all T+1 OTC trades and identify any trades that were in breach of the Variation Margin regulation
- Strategically automated post trade investigations that improved efficiency by 90%, successfully reducing the daily investigation process from 10 hours to 30 minutes

**GOLDMARK ADVISERS** · New York, NY

Nov. 2016 to Feb. 2017

### Investment Banking Intern

- Developed marketing materials and financial analysis for companies in the U.S. renewable energy industry
- Performed financial valuations using DCF, LBO, trading/transaction comps and sum-of-the parts methods