ELEFTHERIOS *(Lefteris)* SOULAS

308 W. 94th Street, Manhattan, NY, 10025

es3431@nyu.edu, +1 (347) 415 3988

OBJECTIVE

A Data Science position with interest in machine learning, data analytics, convolutional neural networks and natural language processing.

EDUCATION

New York University, Courant Institute of Mathematical Sciences, New York, NY   *Oct. 2013-Dec. 2015*
Master of Science, Computer Science

- Concentration in Data Science and Machine Learning
- Current GPA: 3.8/4

Technical University of Crete, Chania, Greece   *Oct. 2007-Jan. 2013*
5-Year-Diploma, Electrical & Computer Engineering
- *Diploma Thesis:* Online Machine Learning Algorithms For Currency Exchange Prediction, Grade: 10/10
- *GPA:* 8.4/10 (top 3% of E.C.E. 2007 class).
- *Subject GPA:* 9.25/10
- Performance Fellowship Award (top 10% of the class), *academic years 2010-2012*

EXPERIENCE

Data Scientist at Point72 Asset Management (Aperio Investments), *New York, NY June '15-July'15*
- Canonical Correlation Analysis for stock tickers and respective trading categories
- User level behavioral profiler based on transaction history and geo-location information
- Data analysis for investment scenarios requested by portfolio managers

Research Assistant at Courant Institute, *NYU, New York, NY*   *Jan. '15-May '15*
- Meta-algorithms for ensemble state-of-the-art classifiers (SVM, Random Forests)
- Online adaptation techniques in order to tackle the concept drift in time series

Summer Analyst at Goldman Sachs (FICC Tech, GSBank), *New York, NY*   *June '14-Aug. '14*
- Worked along with Strats to capture and model the commission fees from specific product trades
- Migrated GSBank's secure database to a different entitlement system

Summer Analyst at Capital K Partners hedge fund, *Amsterdam, Netherlands*   *May '13-July '13*
- Stock exchange system debugging, resulting in correct precision order books, proper aggregated values and a faster representation
- Implemented my thesis on prediction algorithms with live feed data, using Interactive Brokers API
- Developed multi-index hierarchical data structures (Pandas) for organizing/representing sparse tick data

Research Assistant at Courant Institute, *NYU, New York, NY*   *Sept. '12-Dec. '12*
- Studied online machine learning algorithms on FX currency pairs
- Python coding for developing high speed data stream algorithms
- Refined Statstream, developed LearnStream. Published thesis can be found here

Programmer at Institute for Next Generation Systems, *NCSU, North Carolina*   *June '10-Aug. '10*
- Designed and implemented distributed cloud framework for parallel SimPy executions

TECHNICAL SKILLS

Programming:	Python, Java, Lua, C, Matlab, SQL, SLANG
Platforms/Tools:	Pandas, Numpy, Scikit-learn, Scipy,, Torch, Eclipse IDE
Typesetting:	LaTeX, Microsoft Office, Microsoft PowerPoint

SELECTED GRADUATE COURSEWORK

- Deep Learning (Prof. Yann LeCun)
  Neural Network Image Classification Projects (CIFA-10, STL-10 Datasets)   *NYU*
  NLP Sentiment Analysis using Recurrent Neural Nets (Yelp Data Challenge)
- Machine Learning & Computational Statistics (Prof. David Sontag)
  Project On Airline Delay Prediction (Random Forests, P.C.A., R.O.C.)

- Financial Software Projects (Prof. Scott Burton)
    - Bond Price & Risk(VaR) Calculator
- Computational Finance, (Prof. Eran Fishler)
    - Stock Exchange Implementation, Option Pricing Calculator (Monte Carlo Simulations)
- S.N.O.D.A.R. (Self Navigation Obstacle Detecting and Avoiding Robot)   *TUC*

EXTRACURRICULAR ACTIVITIES

Ice Hockey, custom action figure making, PR-Manager at photographer/model agency