

# MIKHAIL DUBOV

Data scientist and software engineer with 7 YoE in machine learning, data engineering, and algorithmic trading

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## EXPERIENCE

### Revolut

Senior Data Scientist & Team Lead • B2B

📅 Aug 2021 – Present

📍 London

Revolut Business offers borderless business accounts for companies and freelancers.

- Managed the B2B data team (7 data scientists / analysts) that supported 11 product teams with analytics and built a new card fraud model decreasing the block rate by 10x
- Grew the team 2x and introduced product specialisations to improve its efficiency
- Designed and built a company-wide A/B testing framework (Python / Airflow / Trino)
- Led the Looker integration project, coordinating the semantic data layer implementation in LookML and successfully migrating 60+ dashboards from Metabase to Looker
- Mentored 5 data scientists / analysts across Revolut as their functional manager

Data Scientist • B2B

📅 Jul 2020 – Jul 2021

📍 London

- Designed and prototyped an ML-based receipt OCR system for expense management, resulting in a 2x increase in the retention rate for the expense product (Python / GCP)
- Set up ETL pipelines driving the migration of Brexit-impacted businesses to a new legal entity, contributing to £1m+ monthly savings in revenue (SQL / Airflow)
- Built a family of ML models for customer LTV; productionised them in Python & Airflow (digital marketing optimisation) / in Java for online predictions (KYC ticket prioritisation)
- Built a system for collection, anonymization, and statistical analysis of customer NPS & feedback, driving 6 of the department's KPIs (Python / spaCy / Airflow / Looker)
- Built a production-grade library for robust feature computation (Python / SQLAlchemy)
- Built time series forecasting models for business signups and card spend (FB Prophet)

### Smarkets

Quant Developer • Trading

📅 Oct 2018 – Jul 2020

📍 London

Smarmets is one of Europe's leading platforms for algorithmic sports trading.

- Worked on 5 trading strategies for market making / prop trading on Smarmets and other exchanges. Owned one of these strategies from the initial design and implementation (Python / Docker / k8s / AWS) to maintenance and ops (3.7% ROI, 8.5 ann. Sharpe)
- Built ML systems for classifying the trading flow and automating hedging decisions
- Developed an internal Python library for quant data loading and transformation
- Extended and optimised the P&L analytics system (Python / SQLAlchemy / BigQuery)

Data Scientist • Marketing

📅 Dec 2016 – Sep 2018

📍 London

- Built a customer churn prediction model that helped to improve retention by 25%
- Implemented ETL pipelines and ML models for a customer LTV system (Python / Luigi)
- Built an internal time series analysis and anomaly detection system (FB Prophet)
- Designed the data analyst interview process and interviewed 50+ DA / DS candidates

### Mirantis

Software Engineer • OpenStack

📅 Jan 2015 – Jun 2015

📍 Moscow

OpenStack is an open-source cloud computing platform used by CERN, Baidu, and others.

- Was one of the core developers in OpenStack Rally (open-source benchmarking tool, 300+ GitHub stars) and top #2 contributor with 100+ commits, 900+ code reviews
- Mentored the Rally developer community and created extensive documentation

Junior Software Engineer • OpenStack

📅 Aug 2013 – Dec 2014

📍 Moscow

- Implemented core components in Rally: benchmark launchers, data processing tools, API
- Achieved a 5x speed-up in the node listing algorithm of OpenStack Nova (platform core)

## TECH

Python   Java   SQL   Git  
Pandas   Sklearn   Numpy  
AWS   GCP   Docker   K8s  
Airflow   Luigi   Flask

## EDUCATION

Université Paris-Est MLV

M. Sc. in Computer Science

📅 2015 – 2016

📍 Paris

Higher School of Economics

M. Sc. in Data Science

B. Sc. in Software Engineering  
(GPA 9.6/10, ranked #1 in class)

📅 2010 – 2016

📍 Moscow

## INTERNSHIPS

Google

SWE Intern • Forecasting

📅 2015

📍 London

Higher School of Economics

Research Assistant • NLP

📅 2013-2015

📍 Moscow

App in the Air

Data Science Intern • Reviews

📅 2012

📍 Moscow

## AWARDS

🎓 Yandex Scholarship  
2015 – Segalovich award

🏠 Yandex Hackathon on  
Open Data Analysis  
2013 – 3<sup>rd</sup> prize

🎵 Piano Competition for  
Outstanding Amateurs  
2014, Paris – Press award

## LANGUAGES

English   German   Russian