

MIKHAIL DUBOV

Data scientist and software engineer with 8 YoE in machine learning, data engineering, and algorithmic trading

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EXPERIENCE

Revolut

Head of Data • Revolut Business

📅 Jan 2022 – Present 📍 London

Revolut Business offers borderless business accounts for companies and freelancers.

- Managed the centralised data team (10 data scientists / analysts / engineers) that supported 15+ product teams with ML models / Business Intelligence / ETL pipelines
- Grew the team 2x and implemented product team embeddings for data analysts
- Led ML projects for card fraud (5x block rate decrease) and receipt OCR (+10% accuracy)
- Led Looker migration to a new data lake that reduced dashboard loading times by 50%
- Upskilled 30+ data analysts by teaching them linear models in an internal ML course
- Implemented and led the quarterly KPI review process for 20+ teams in the department

Senior Data Scientist • Revolut Business

📅 Jul 2021 – Dec 2021 📍 London

- Designed and built a company-wide A/B testing framework (Python / Airflow / Trino)
- Led the migration of 60+ dashboards from Metabase to Looker (SQL / LookML)
- Mentored 5 data scientists / analysts across Revolut as their functional manager

Data Scientist • Revolut Business

📅 Jul 2020 – Jun 2021 📍 London

- Designed and prototyped an ML-based receipt OCR system for expense management, resulting in a 2x increase of 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 the product roadmap and 6 KPIs (Python / spaCy / Airflow / Looker)

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 categorising trading activity 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 ML models and ETL pipelines to predict customer churn & LTV, driving marketing campaigns that improved retention by 25% in A/B testing (Python / Luigi / Sklearn)
- Built an internal anomaly detection system based on time series forecasting (FB Prophet)

Mirantis

Software Engineer • OpenStack Performance

📅 Jan 2015 – Jun 2015 📍 Moscow

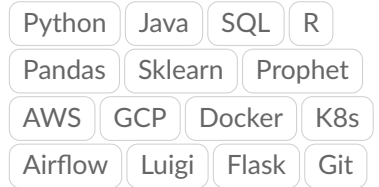
OpenStack is an open-source cloud computing platform used by CERN, Baidu, and others.

- 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 Performance 📅 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



EDUCATION

Université Paris-Est MLV

M. Sc. in Computer Science
(mention très bien)

📅 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 – 3rd prize

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

LANGUAGES

