Ahmet BAGLAN

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Goal oriented data scientist with experience in banking, customer analysis and risk modeling. Passionate about explanatory analysis, interactive visualization, predictive modelling with machine learning. Wants to learn the most about technology and business.

💼 EXPERIENCE

Today
Sept. 2022

Boston Consulting Group (BCG) Copenhagen / Denmark
Data Scientist
Working at BCG as a data scientist consultant, analyzing big data sources and developing machine learning models for driving business impact.
  > **GenAI in Health Insurance** : Developed a proof of concept application for chatting with and searching through big PDF documents. Solution was shown to increase efficiency in underwriting process by eliminating manual and repetitive task.
  > **End-to-end supply chain optimization** : Collaborated with a cross-functional team of data scientists and software developers to drive the digital transformation of a major Swedish industrial client. My contributions included developing an end-to-end supply chain optimization module, which delivered a notable 2% increase in departmental profit.
  > **Credit Risk Model** : Created a high-performing SME default prediction model for a leading American bank, poised to deliver significant cost savings compared to the existing model.

`Python` `Git` `SQL` `Generative AI` `PowerPoint` `Excel`

Sept. 2022
June 2021

Nordea Bank Copenhagen / Denmark
Data Scientist
Worked at Digital Insights Team, analyzing various big data sources to build business cases and to drive smart decisions. Assisting Personal Banking leadership with data driven decisions and insights.
  > **Customers Digital Activity Insights** : Crafted SQL queries and Python scripts to analyze digital activity, growth and churn, facilitating informed mobile app decisions through effective communication
  > **Product Recommendation Engine** : Contributed to a product recommendation ML model integrated into the Bank's mobile app for enhanced user experience.

`Python` `PySpark` `SQL` `Pandas` `Scikit-Learn` `TensorFlow` `R` `Git` `PowerPoint` `Excel`

June 2021
Nov. 2018

Nordea Bank Copenhagen / Denmark
Risk Model Analyst
Worked at Quantitative Analytics Team, developed statistical models and tools for risk analysis. Promoted from Assistant Risk Model Analyst in less than a year.
  > **Data Visualization and Outlier Detection Tool :** Developed a tool that automatically detects outliers on different time series and visualize them on an integrated environment. Solution was used internally for cleaning and validating data.
  > **Time Series Estimation on Default Rates :** For Internal Rating Based (IRB) banking regulation, developed models for estimating default rates on different sectors in the history of time.

`VaR` `Risk` `Python` `Pandas` `Dash` `Plotly` `SQL` `Git`

Dec. 2018
Sept. 2018

Technical University of Denmark Copenhagen / Denmark
Teaching Assistant
Worked as a T.A. for the course "Introduction to Machine Learning and Data Mining" where approximately 600 student were enrolled.
  > Involved in problem sessions to answer student questions and evaluated student projects.

`Python` `Scikit-Learn` `Excel`

🔨 HONORS & AWARDS

June 2020	Earhquake Hackathon by Istanbul Municipality(IBB) - **Second Rank**, with disaster relief organization application
September 2018	Maersk Digital Hackathon, Copenhagen - **First Rank,** with optimization in supply-chain using ML algorithms
October 2017	Microsoft College Code Competition, Copenhagen - **First Rank,** at the Hackathon
September 2017	TEV - Garring Foundation's Scholarship for Denmark & DTU Tuition Fee Waiver Award
2014 - 2017	Bogazici University Eng. Fac. - Deans High Honor List : **High Honor Student** for 4 years
2012	Turkey National University Entrance Exams : **Ranked first 100** among 1.5 million participants.
May 2010	Scientific and Technological Research Council of Turkey, Projects Contest - **Best national computer science project,** a new image format using deep neural networks

EDUCATION

2017-2019	**Technical University of Denmark (DTU)** Master of Science in Applied Mathematics and Computer Science
	Specialized on Data Science
	Grade : 10/12 (GPA : 4.0)
2015	**École Centrale Paris (Centrale Supélec)** Exchange Semester in Computer Science
2012-2017	**Bogazici University** Bachelor of Engineering in Electrical and Electronics
	GPA : 3.60	RANK : 7/105
2007-2012	**Galatasaray High School** French Baccalaureate

SKILLS

Keywords	**Problem Solving**, **Data Analysis**, **Visualization**, **Machine Learning**, **Statistics**
Programming&Development	**Python**(Pandas, Scikit-Learn, Tensorflow, Numpy, Plotly, Dash), **SQL**(Impala/Hive), **Spark**(PySpark), **R**, **Git**, **Intellij**, **Jupyter**
BI and Visualization	PowerBI, Alteryx, PowerPoint, Excel
Soft Skills	Team Work, Adaptability, Self Motivation

PROJECTS

Verikafasi.ORG   2022

https ://www.verikafasi.org/

Personal blog about data science, statistics, business, interesting puzzles and life.

`R` `Python` `Blog Writing`

Credit Default Swap Rate Construction Methods by Machine Learning Techniques (Thesis)   2019

A credit default swap (CDS) is a financial derivative that is generally used to estimate counterparty default risks. In context of my thesis, I researched and developed machine learning models for estimating proxy data in case of illiquid CDS quotes. Received top score (A+) on this work.

`Python` `Machine Learning` `Classification` `Regression` `Scikit-Learn` `PyTorch`

Large Scale Structure and Temporal Evolution of the Twitter Mention Graph   2018

One semester project on an explanatory analysis about community detection in Twitter social network of 300 million nodes. Mainly focused on relations and temporal evolution of communities within the network

`Python` `Network Analysis`

For more detailed list of projects : `https://ahmetbaglan.com/projects`

VOLUNTEER ACTIVITIES

Bogazici University Computer Club (Compec)   2013-2014

Board Member and Trainer at the committee. Trained students on introductory level Python programming

Galatasaray Highschool Literature Club   2009-2011

Lead the organization of "Art Days" where Galatasaray Highschool visited primary schools in socio-economically poor areas and organized activities for inspiring interest in fine arts

LANGUAGES

TURKISH	Native
ENGLISH	Full Proficiency
FRENCH	Lower Intermediate (French Baccalaureate Highschool)

INTERESTS

Lating Dances, Running, Travelling
Blog Writing, Quantitative Investment