

Konstantinos Vamvourellis

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Education

The London School of Economics 2016 – 2021

PhD in Statistics

- Thesis Title: “Bayesian Inference for Latent Variable Modelling”
- Expertise: Statistical Modeling, Bayesian Statistics, Machine Learning, Factor Analysis, Sequential Monte Carlo Methods

New York University 2011 – 2013

MS Mathematics

Imperial College London 2007 – 2011

MSCi Mathematics

Selected Experience

ITE Management 2017 – present

Head of Data Science

- Lead Data Science leveraging proprietary data sets to inform investment decision making
- Build data-driven tools for generating EBITDA and improving internal operations
- Leverage data to build smarter pricing algorithms for hard assets
- Strategic advising for portfolio acquisitions and operations
- Implement DS initiatives engaging from high level advice to solution design and implementation
- Oversee Quantitative Analysis supporting the Risk Management team
- Hire, manage and develop technology staff for the firm
- Implemented database infrastructure, reporting system for investors, and BI tools for internal teams

Vice President of Research (2017–19)

- Create and present statistical analyses and financial research reports to investor base
- Guided the building of the database and business analytics platform using industry standards

Applied Communication Sciences / Vencore Labs 2014 – 2017

Research Scientist in Machine Learning

- Created and implemented in-house machine learning algorithms for private and public sector clients such as pharmaceutical companies and US governmental agencies
- Improved accuracy of a project’s final algorithm by 20%; team went on to win “President’s Award”

Microsoft June – Sept. 2014

Research Intern

Skills

Development: 9+ years of experience of software development in Python, 6+ years in R, familiarity with Java, Matlab, C

Technology: linux, git, Stan, sql, streamlit

Mathematics and Computer Science: Machine Learning/Data Science, MCMC, Bayesian Inference, Algorithms (Theory and Practice), Text Analysis, Linear Algebra, Statistics, MCMC

Experience: Statistical Modeling and Simulation, Exploratory Data Analysis, Factor Modeling, Data Visualization, Text Analysis, Anomaly Detection, Algorithms Implementation and Optimization, Data Scraping, Data Engineering, Software Development and Management

Selected Awards

- Research Fellowship Award (\$50,000); The Research Foundation, CUNY, 2013-2015
- Science Olympiad (Bronze Medal); European Union, 2006