

Nikita Petrenko

PERSONAL DETAILS

Phone +7-925-175-17-57
Mail npetrenko97@gmail.com
GitHub <https://github.com/npetrenko>

EDUCATION

MSc. Mathematics 2018-2020
Higher School of Economics, Faculty of Mathematics

Term paper: Reinforcement Learning and the Curse of Dimensionality
Supervisor: D.Belomestny

Yandex School of Data Analysis 2018-2020
Yandex

BSc. Economics 2014-2018
Moscow State University, Faculty of Economics

Mainly studied mathematical economics and applied statistics, game theory for infinitely repeated games (main subject of my term paper).

Term paper: Modelling implicit collusion in auctions and industry markets
Supervisor: A.Chelnokov

Thesis: Modelling the dynamics of macroeconomic indicators: bayesian approach under conditions of non-stationarity
Supervisor: E.Lukash

WORK EXPERIENCE

Machine Learning Engineer 2017-2018
Sberbank-Technologies, Part-time

~1 year, completed projects mainly involving Natural Language Processing.
Main instruments: PYTHON, TENSORFLOW, NUMPY, XGBOOST

RELEVANT SKILLS

Languages

Russian (mother tongue)
English (fluent)

Software

C++, PYTHON, TENSORFLOW, L^AT_EX, NUMPY C API
advanced Linux user

RESEARCH INTERESTS

- Stochastic processes: applications to nonparametric statistics, optimal stopping
- Bayesian statistics in high dimensions
- Curse of Dimensionality in RL
- Reinforcement Learning: self-play for zero-sum games, policy gradient methods
- Natural Language modelling

TALKS

Baselines and Experience Replay in Policy Gradient learning

The talk was given at the Yandex reading seminar on Reinforcement Learning
[link to the presentation](#)