LEX EFTIMIADES

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Work Experience

Penguin Random House

Applied ML Scientist

- Built out Facebook and Instagram ad generation and monitoring pipeline using Python and Kubernetes.
- Presented approach and A/B testing techniques at Data Science Salon

FINRA

Lead Data Scientist

Remote

Nov 2022 - Present

Remote

- Lead deployment of NLP models in production using Docker and Lambda on AWS, reducing costs by 80%.
- Developed and open sourced toolkit based on R&D efforts for validating and monitoring machine learning models https://finraos.github.io/model-validation-toolkit/. Presented at ODSC East 2022.
- Mentored junior data scientists and lead regular data science related sessions and workshops.
- Developed supervised and unsupervised models to identify insider trading (xgboost; 96% AUC), market manipulation (dbscan), fraud (bayesian analysis), and triage external communication (xgboost, sklearn, BERT).
- Lead R&D efforts on interpretable machine learning, model validation and monitoring, and various ensemble models.
- Gave internal talks on: software engineering for data scientists, countering sample bias, measuring model drift, thresholding, normalizing flows.
- Developed and conducted technical interview process and brought on 7 data scientists.
- Promoted twice in three years

Deepsig

Machine Learning Engineer

- Designed and implemented deep learning based signal detector and classifier.
- Compared and reported on deep learning approaches benchmarked against classical clustering algorithms for signal identification and classification.
- Gave talk on semi-supervised learning.

Catalist LLC

Analytics Engineer

- Optimized, parallelized, and deployed NLP Keras model.
- Wrote SQL parser that refactored over one million lines of legacy SQL scripts.
- Designed and wrote data processing pipeline for election results as they became available the night of the election.
- Wrote internal technical guides on parallel processing.
- Contributed code to Keras (fixed tokenizer).

Comsol

Developer

- Researched models and techniques to simulate physical phenomena of interest to engineers and scientists.
- Implemented and documented algorithms used for numerical simulations and user interfaces in Java.
- Helped customers create and optimize simulations.

University of Maryland Baltimore County Research Assistant

• Used dynamic programming to reduce run time of quantum computing simulation from five days to 50 minutes.

June 2014 - September 2014

Catonsville, MD

Arlington, VA January 2019 - March 2019

February 2018 - January 2019

Burlington, MA February 2016 - May 2017

Washington DC

June 2019 - Nov 2022

- American Dental Association Foundation performed data visualization and image processing with Python, named second author in publication summarizing results.
- Tor Wrote code to tunnel citizens of countries with internet censorship to uncensored internet via Google Chat and Tor.

University of Maryland	College Park, MD
Research Assistant	January 2011 - August 2012

• Band structure calculations and simulations of carbon nanotubes using Python.

NASA	Greenbelt, MD
Intern	June 2010 - August 2010

• Developed and ran optics simulations to debug faulty depolarizer.

Army Research Laboratory

Intern

• Researched physics of quantum well infrared photodetectors.

Skills

Programming Languages: Python, Bash, SQL Frameworks: Jax/Pytorch, Numpy/Scipy, Cython, Pandas, Scikit-learn Tools: Git, Vim, AWS, Kubernetes, Jupyter, Plotly, Docker

Projects

Tlang (March 2022) Python

https://github.com/aeftimia/tlang Experimental transpiler generator built on composable context sensitive parser generators

Adelphi, MD

June 2009 - August 2009

Model Validation Toolkit (Dec 2021) Python https://github.com/FINRAOS/model-validation-toolkit Open sourced internal project at FINRA for model validation and monitoring

Discrete Exterior Calculus Framework (May 2014) Python, Cython, Cuda

https://github.com/aeftimia/kahler

Parallelized and generalized the discrete exterior calculus (similar to finite elements) framework PyDEC.

Hexchat (July 2013) Python

https://github.com/aeftimia/hexchat Wrote internet censorship circumvention software for Tor. Tunnels TCP connections over arbitrary numbers of XMPP chatlines-circumventing bandwidth limitations imposed by the hosts.

Awards and Publications

Advertising at Scale Presented work on automated advertising and A/B testing at Data Science	Data Science Salon ce Salon June 2023
First Place in APA MVP 8 Ball Tournament Won Amatature 8 Ball Tournament	American Pool Association Aug 2022
First Place in Age Group (Ashville Triathlon) Won age group in sprint triathlon	Ashville Traithlon July 2022
Introducing the Model Validation ToolkitOpen Source Data Science (ODSC) East 2022Gave talk at ODSC East introducing open source toolkit developed internally at FINRAApril 2022	
Enhancing the Three-Dimensional Structure of Adherent Gingival Fibroblasts and Spheroidsvia a Fibrous Protein-Based Hydrogel Cover.Cells Tissues OrgansPublished with biologists at American Dental Association Foundation.August 2016	
Kahler: An Implementation of Discrete Exterior Calculus on He http://arxiv.org/abs/1405.7879 Independent research and implementation of finite elements framework.	ermitian Manifolds May 2014
EDUCATION	

UMBC BS Physics (Minor in Mathematics) Catonsville, MD 2013 - 2015