

Ksenia Legostay

Senior Data Scientist at Klarna

7 years of hands-on experience in Data Science
M.Sc. in Business Informatics [TU Berlin](#)



I have a strong academic background and hands-on experience in machine learning. I specialize in FinTech, creating supervised and unsupervised ML models to estimate and prevent fraud and credit risk.

Over the past 7 years I have been developing predictive models to create business value. Now I create end-to-end solutions to approach real-world challenges, from early prototypes to productionized projects. I write production-ready code, train and deploy ML models. At Klarna, I lead a DS team that drives efforts for fraud prevention in Klarna's core products in key EU and AP markets.

Skills & Technologies

Programming

Python: scikit-learn • scipy • numpy • pandas • nltk • XGBoost • CatBoost • flask
R: tidyverse • data.table • lubridate • dplyr
ggplot2 • modelr • RShiny
SQL: Amazon Redshift • PL/Pg

Deep Learning

PyTorch, Tensorflow

Databases & Big Data

Redshift • BigQuery • PostgreSQL

Cloud & Infrastructure

GCP • Docker • AWS Sagemaker • MLflow
• Pipenv • Conda

Visualisation & Monitoring

Grafana • Datadog • Splunk •
PlotlyDash • QlikSense • Matplotlib

Machine Learning

Fraud & anomalies detection •
Recommender systems • Classification
and regression modeling • Conversion
prediction • Learning to rank • Time
series • Uplift modeling • Neural
network

Data Engineering


AirFlow • Terraform • PySpark • ingestion
pipelines


Product Management

Agile • Scrum • Atlassian product suite

Tools & IDEs

VS Code • Git • Jupyter • RStudio • Shell

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 github.com/Ksyula

Languages

English
German
Russian

Soft skills

Teamwork
Oral presentation
Storytelling
Critical thinking
Communication and
negotiation skills

Personal

Lifelong learner
Growth through
constructive feedback
Open-minded

Interests

Kitesurfing
Triathlon
Travelling

Work Experience



Education

Awards

since 12.2021 Senior Data Scientist

Berlin, Germany

Klarna

- Competence Lead of the team of data scientists who drive efforts for fraud prevention in Klarna core products in key EU and AP markets.
- Core responsibilities: end-to-end model building, stakeholder management, quarterly planning, cross-domain communication, hiring, and professional development of the team.
- Fraud model creation via supervised(classification) and unsupervised(clustering) frameworks.
- Developing reproducible, legally compliant, efficient, production-ready applications for model training and deployment.

09.2020 - 11.2021 Data Scientist

Berlin, Germany

momox GmbH

- Developing real-time bidding framework based on conversion rate.
- Data-driven attribution modeling based on the Shapley value framework.
- Working with GC AI Platform, building BigQuery ETL for predicting customer behavior.
- Hiring (skills & behavioral interviews) data scientists.

09.2019 - 08.2020 Data Scientist

Berlin, Germany

RatePAY GmbH

- Implementing real-time ML fraud detection framework: reducing false positive rate in fraud predictions to maximize profit, designing KPIs for evaluating fraud predictive models.
- Designing and implementing return prediction ML framework for e-commerce.
- Developing models for estimating and forecasting fraud and credit values at risk.

03.2017 - 09.2019 Research Assistant / Data scientist

Berlin, Germany

Telekom Innovation Laboratories (R&D unit of Deutsche Telekom)

Worked on the [German-Hungarian project in digital finance eBIZ](#):

- Developing a recommendation solution for small and medium enterprises, allowing partner discovery using ML APRIORI frequent itemset mining and business relationship graphs.
- Pattern mining on unlabelled financial transactional real-world networks.

Fraud and anomalies detection:

- Detection of fraudulent Ponzi and Pyramid schemes in real-world financial networks.
- Unsupervised node segmentation in financial transactional networks.
- Solvency analysis of financial network participants using ARIMA time series forecasting.

03.2016 - 10.2016 Project Manager

Kazan, Russia

Digital Zone (vendor of multifunctional IT systems)

Managed teams up to 6 people (designers, engineers, analysts, QA) in web/mobile development:

- supervised 2 projects of mobile apps (Android) commissioned by the third biggest social network in Russia odnoklassniki.ru.
- Core responsibilities: creating a product roadmap, budget planning, deadline compliance, customers-partners-stakeholder management.

09.2012 - 11.2014 Project Manager

Kazan, Russia

Management of Information Projects

Managed several engineering teams over two years, launched over 10 projects of social public e-services for citizens. All of them were integrated with third-party information systems and available on the government e-services portal of the Tatarstan Republic whose audience is over 200k users.

09.2016 – 08.2019 Master of Science in Business Informatics (Wirtschaftsinformatik)

focus in Data Science

Technical University Berlin, Germany

Thesis: *Unsupervised node segmentation in financial transactional networks (grade 1.7)*

09.2008 – 06.2013 Diploma with Honors in Computational Mathematics and Cybernetics

focus in Applied Mathematics

Kazan Federal University, Russia

Honors degree

09.2010 – 05.2014 Diploma with Honors in Management

focus in Corporate Management

Kazan Federal University, Russia

Honors degree

09.2016 – 09.2018 DAAD scholarship for a Master Program