Contact

souza.tharsis@gmail.com

www.linkedin.com/in/tharsissouza (LinkedIn)
www.souzatharsis.com (Personal)

Top Skills

Machine Learning
Financial Markets
Quantitative Analytics

Languages

Spanish (Elementary)
English (Native or Bilingual)
Portuguese (Native or Bilingual)

Certifications

Certificate in Software Engineering
Persuasion
THOMSON REUTERS EIKON - Version 4

Honors-Awards

Silver Medal - Kaggle Winton Capital Stock Market Competition
PhD Scholarship
Itaú-Unibanco Award for High Performance

Publications

Bull Bear Balance: A Cluster Analysis of Socially Informed Financial Volatility

A Framework for Twitter Events Detection, Differentiation and its Application for Retail Brands.

Predicting future stock market structure by combining social and financial network information

Master Thesis: Finance and Stochastic Simulation on GPUs

Twitter Sentiment Analysis: Lexicon Method, Machine Learning Method and Their Combination

Thársis Souza, PhD

Two Sigma, Garden Leave / Faculty, Columbia University / GenAI @ Code.org
New York, New York, United States

Summary

Tharsis Souza is a computer scientist passionate about data-driven products. He is Senior Vice President of Product Management, Modeling Engineering at Two Sigma Investments, Lecturer at Columbia University, Faculty member of the MSc. in Applied Analytics program and a Mentor at Correlation One part of the Data Science for All initiative.

Prior, he spent 10+ years delivering new technology products in a variety of companies from start-ups to Fortune 500's in the U.S., Brazil, and the U.K. He's an author of scholarly publications and a regular speaker in academic and business conferences. He also enjoys mentoring under-represented students & working professionals.

Tharsis holds a Ph.D. in Computer Science from UCL, University of London following an M.Phil. and M.Sc. in Computer Science and a B.Sc. in Computer Engineering.

Experience

Code.org
GenAI
August 2024 - Present (3 months)

Non-profit, volunteering.

Two Sigma
4 years 9 months

Non-Compete
January 2024 - Present (10 months)

SVP of Product, Modeling Engineering
December 2022 - January 2024 (1 year 2 months)
Greater New York City Area

VP of Product, Modeling Engineering
February 2020 - December 2022 (2 years 11 months)
Greater New York City Area

Discovering value in the world’s data, constantly advancing the bounds of our industry using a disciplined, scientific approach.

Columbia University
Adjunct Lecturer
March 2023 - Present (1 year 8 months)
New York City Metropolitan Area

Faculty member of the MSc program in Applied Analytics.

Latinx in AI (LXAI)
Mentor
June 2023 - August 2024 (1 year 3 months)

Helping create a more diverse global AI ecosystem. Mentorship of students and professionals working in AI who identify as LatinX.

Data Science for All by Correlation One
Mentor
September 2020 - March 2023 (2 years 7 months)

Helping create a more diverse global AI ecosystem. Mentorship of students and professionals who identify as Black, LatinX, female, veterans, LGBTQ+, and other underrepresented groups.

Axioma Inc. (now part of Qontigo)
Director, Strategic Innovation
2019 - February 2020 (1 year)
Greater New York City Area

Director of Product Incubation specialized in AI and Advanced Analytics at Qontigo, a recently formed financial intelligence company bringing together Axioma, DAX and STOXX to deliver the most sophisticated data analytics and market-defining indices.

Yewno, Inc.
3 years

VP Product Development
2017 - 2019 (2 years)
Greater New York City Area

Co-founded the Financial Services vertical at Yewno, a Silicon Valley-based start-up that leverages AI to launch products and solutions including index strategies, alternative data feeds and an AI platform for financial services professionals.

- Played a key leadership role in the company during fast growth stage applying AI-based technology to create new commercial business opportunities building out multiple product lines, strategic partnerships and revenue channels from the ground up.

- Opened company's New York office (12 employees), defined product strategy and managed project execution coordinating the efforts of multiple engineering, data science & quant teams in New York, California and Europe.

- Launched 14+ AI-based equity-index products licensed to asset management firms and investment banks such as Amundi, DWS and BNP Paribas reaching $300M+ in AUM.

- Launched 10+ alternative data feeds licensed to top Hedge Funds and distributed by Nasdaq and Factset.

- Launched company's AI-platform for investment professionals.

Product Manager
May 2016 - May 2017 (1 year 1 month)
San Francisco Bay Area

UCL, University College London

Researcher
2014 - 2016 (2 years)
London, United Kingdom

Supervised research projects with industry partners (Investment Banks and Hedge
Funds). Taught Masters courses in data science and financial computing.
Published 8 papers.

BM&FBOVESPA

Senior Business Analyst
May 2013 - September 2014 (1 year 5 months)
São Paulo Area, Brazil

BM&FBovespa is one of the largest stock exchanges in the world in terms of market value, the
second largest in the Americas, and the leading exchange in Latin America.

Working on an International Project as Front/Back Office Business Analyst focused on OTC derivatives over the Vendor Calypso Technology; Providing a link among customer, development team, and third party vendor's specialists from USA, France and India.

Plain Vanilla and Exotic: Swaps, Options and Forwards:

- Pricing Models, Market Data Management (bootstrapping, volatility smiles, forecasting curves), Trade Capture, Payoff, Accrual and Market Risk.

- Also responsible for the in-sprint Quality Assurance working closely with the Development team to Knowledge Transfer business requirements, definition and execution of Acceptance Tests, review functional completeness of delivered code.

- Post sprint work to review and triage defects, prioritize new business requirements, ensure production quality of service.

Profins Business School
Quantitative Finance Lecturer
2013 - 2013 (less than a year)

Modules:

- Quantitative Finance
- Introduction to Derivatives

http://www.profins.com.br/sp/programas/curso.php?id_curso=232

Itau-Unibanco
IT Business Analyst, Market Risk
2011 - 2013 (2 years)
São Paulo Area, Brazil

Itau Unibanco Holding S.A is the largest financial conglomerate in the Southern Hemisphere
and the 10th largest bank in the world by market value.

Awarded for High Performance: Best 20% of Itaú-Unibanco’s analysts of 2012.

Acting as Business Analyst, building the bridge between Risk Modeling and IT.

Pricing and Risk of OTC Derivatives.

Exotic Options, Swaps, Futures, Forwards and others derivatives.

USP

Systems Analyst, JAVA

April 2010 - September 2011 (1 year 6 months)

Worked as Systems Analyst with technologies such as JAVA and VMware at the Computing Center at the University of Sao Paulo.

Education

UCL

Doctor of Philosophy (Ph.D.), Computer Science

Columbia Business School

Executive Education, Persuasion

UCL

Master of Philosophy - MPhil, Computer Science

Universidade de São Paulo

M.Sc. Computer Science

Universidade Estadual de Campinas

B.Sc. Computer Engineering