

Cayan Atreio Portela

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Brazilian, single, 31 yo.

Profile

With over five years of experience in data science, statistics, quantitative finance and programming languages. Solid knowledge of R, SAS, python, SPSS and Excel. Successfully conducted machine learning pipelines and quantitative methods in several areas such as churn models, customer propensity, portfolio management and econometrics. Participation in multidisciplinary teams tackling problems and implementing solutions, resulting in significant profitability and broad organizational impact.

Education

Finance and Quantitative Methods

Phd candidate,
University of Brasília

2019–Current

Experimental Statistics

MSc,
University of São Paulo, USP

2016–2018

A shiny app to perform generalized linear models.

Available at: <https://cayan.shinyapps.io/glm-app>

Statistics

BSc,
University of Brasília

2011–2015

Genome Wide Association Study

Computational and heuristics strategies to deal with high-dimensional data.

Experience

Bank of Brazil - Investment Division

Data Scientist

Brasília

2019–Current

Responsible for the use of data mining towards decision making with business values.

- Provided individualized retail portfolios indicators to investment advisors, such as return, volatility and semi-volatility
- Identified opposite portfolios in the risk-return efficient frontier
- Associated portfolio performance with investor risk profile and investment rescue in order to identify customers more in need of intervention.
- Implemented churn models for asset under management, monitoring the probability of a customer send its assets to another investment broker;
- Once churn models were institutionalized and developed from the new Analytics Division, I was responsible for monitoring and approving the whole pipeline for the new churn models.
- Unsupervised models identifying customer profile;
- Monte Carlo Simulation used for economic indicators to supply the robot-advisor with an objective key, providing optimistic and pessimistic forecast scenarios;

University of Brasília

Voluntary Professor - Administration and Management Department

- Contemporary Topics in Finance - Data Science
- Quantitative Methods for Decision Making (2019/1)

Brasília
2019–Current

IPEA - Institute of Applied Economic Research

Researcher

- Econometric models for causal effect inference
- Quasi-Experimental models with observational data
- Supervised and unsupervised machine learning models
- Data collecting with *web-scraping*
- Data visualization

Brasília
2017–Current

Machine Learning Laboratory in Finance and Organizations

Researcher

LAMFO is aimed at developing, applying and studying organizational phenomena in several areas such as Marketing, Logistics, Public Administration, People Management and Finance. The tasks that I have developed there involved data cleaning, manipulation and visualization, machine learning models pipelines, data collected with *web-scraping* and API's. Basically, regardless if the goal is academic publication or market consultancy, we go through the whole data science pipeline in our projects.

Brasília
2017–Current

CNI - National Confederation of Industry

Consultant

Development of an interactive platform in open-source language, referring to the georeferencing of basic education teaching institutions and industrial establishments on a national scale.

Brasília
2018

Publications

Feature selection and deep neural networks for stock price direction forecasting using technical analysis indicators

[Machine Learning with Applications, 100060, \(2021\)](#)

Cost of Brazilian credit during the pandemic.

[Saavedra, C. A. P. B. \(2021\)., Radar 67, Diset, IPEA.](#)

Application of Machine Learning Ensemble Techniques in the Banking Industry

[CFA Society Brazil, Honorable Mention \(2020\)](#)

The robot from Ipanema goes working: estimating the probability of jobs automation in Brazil

[Latin American Business Review, 20.3, \(2019\)](#)

Automation probability of Brazilian occupations and the Industry 4.0.

<https://lamfo.shinyapps.io/automacao>

Media broadcasting: [Folha de São Paulo, Época Negócios.](#)

In the age of machines, whose job is it? Estimation of automation probability of occupations in Brazil.

[Texto para Discussão, v. 2457, p. 1-32, 2019:](#)

Credit for innovation in Brazil: impacts of studies and projects financing on R&D effort of its beneficiary firms.

[Financiamento do Desenvolvimento no Brasil. 1ed.: , 2018, v. , p. 259-279, cap. 8.](#)

Round tables

BRICS

Labour Research Institute Network Meeting

Painel: [Skills development and Lifelong Learning for an Inclusive Future of Work](#)

Brasília

2019

RAPS

Rede de Ação Política pela Sustentabilidade.

Painel: [Future of work and sustainability.](#)

São Paulo

2019

Lectured Seminars

Escola Nacional de Administração Pública

Specialization in Data Analysis for Public Policy

Assistent Professor - Data Science with R

Brasília

2018

University of Brasília

School of Economics, Business and Accounting.

Palestra: [How to deal with human resources with artificial intelligence?](#)

Brasília

2018

University of Brasília

Extension Week

Introduction to Statistical Computing with R.

Brasília

2017

University of São Paulo

Exact Sciences Department

Interactive analysis using R-shiny.

Piracicaba

2016