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Cayan Portela

Data Scientist

GitHub: cayan-portela
LinkedIn: cayan-portela

With over 5 years of experience in data science, statistics and quantitative finance, working in large companies. PhD candidate in Quantitative Finance, researching machine learning models for probability of default, which adhere to current regulations (e.g., IFRS9). Experience in analyzing structured and unstructured data and solving business problems using data-driven techniques. Acting in process improvement, which results in task optimization, cost reduction and increased productivity.

Skills

Tools and Languages	R, Python, SAS, SQL, GCP
Quantitative Research	Machine Learning, Statistical Modeling, Probability Theory
Communication	English, C2 (EF SET 78/100)

Experience

Senior Data Scientist / globoplay (streaming platform) — **2022 — current**
Globo — *Remote*

- Growth Hacking: extracting insights focused on retention and acquisition metrics, leveraging business strategy.
- Next Best Offer: development of a supervised model to offer the best next product for each customer.

Data Scientist / Investment Division — **2019 — 2022**
Bank of Brazil — *Brasília*

- Development of churn models, identifying customers with probability of evasion.
- Risk sensitivity analysis in investors portfolios.
- Automation of simulation models, providing pessimistic and optimistic scenarios forecasts.
- Implementation of external information via API and web-scrapping.

Volunteer professor — **2019 — current**
University of Brasília, UnB — *Brasília*

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

Statistician / Innovation, Regulation, Infrastructure and Credit Studies — **2017 — current**
Institute of Applied Economic Research, IPEA — *Brasília*

- Econometric and quasi-experimental models for causal effect.
- Supervised and unsupervised machine learning methods.
- Analysis of financial system indicators.
- Data visualization (interactive and static) and external data collection.

Data scientist / Researcher — **2017 — current**
Machine Learning Laboratory in Finance and Organizations — *Brasília*

- Unprecedented studies and research using machine learning applications.
- Consulting for interactive data visualization panel development.
- Delivering courses focused on data science and statistical computing.

Education

PhD candidate, Finance and Quantitative Methods, *University of Brasília*, — Current
Thesis topic: *Dynamic Estimates of Probability of Default with Survival Analysis and Machine Learning*
Msc, Experimental Statistics, *University of São Paulo* — 2018
Bachelor, Statistics, *Universiyt of Brasília* — 2015

Publications

Feature selection and deep neural networks for stock price direction forecasting using technical analysis indicators
Machine Learning with Applications, 100060, (2021)
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)
Probability of automation of Brazilian occupations and Industry 4.0
https://lamfo.shinyapps.io/automacao
Published at Folha de São Paulo, Época Negócios and others.