

Matheus Facure

<https://matheusfacure.github.io/>
<https://github.com/matheusfacure>

Work Experience

Nubank, Credit Card Underwriting — Lead Data Scientist

Since March 2020

I'm currently responsible for Nubank's key underwriting (risk) and credit line Machine Learning models. Maintain the approve/reject automated decision system. Leverage causal inference and continuous testing to maintain and improve the initial credit line decision. Responsible for monitoring the health of the ML models. Responsible for Mentoring a team of 5 Data Scientists and 5 Machine Learning Engineers with diverse academic backgrounds. Responsible for aligning the ML strategy with the business strategy of the underwriting team.

FIA, Lab Data — MBA Professor

Since April 2019

FIA is one of the most renowned Business Schools in Brazil, where I teach an MBA on Big Data and Data Mining. The courses cover classical ML models, feature engineering and selection and dataset manipulation with Spark.

Nubank, Collections — Senior Data Scientist

March 2018 - March 2020

Responsible for kickstarting Machine Learning efforts in collections. Implementation of the Business Rules Management System in Spark (Scala) which lowered the time to market of new collections strategy from 6 months to less than 1 week. Implementation of the Continuous Testing framework that leveraged multi-armed bandits optimization to improve the collections survival curves.

Nubank, Marketing — Data Scientist

August 2017 - March 2018

Responsible for experiment design and impact estimation (causal analysis) of growth strategies. Responsible for kickstarting the data infrastructure of the growth and marketing teams.

Education

Economics B.S. — Universidade de Brasília

August 2013 - August 2017

Economics degree with a focus on Econometrics, Machine Learning and Microeconomics. 3 years researcher for [LAMFO](#), with a focus on applying ML to finance.

Relevant Projects

Skills

Econometrics

Statistics

Machine
Learning

Functional
Programming

Python -
Proficient

Spark -
Proficient

Scala -
Proficient

Clojure -
Beginner

Languages

Portuguese
(Native),
English (Fluent)

Open Source Book: Causal Inference for The Brave and True

A light-hearted yet rigorous approach to learning about impact estimation and sensitivity analysis. A free online book that teaches the basics of good science in Python.