# **Ethan Vaz Falcao**

508-808-3510 Ethan.falcao@gmail.com ethanfalcao.github.io/ linkedin.com/in/ethan-falcao/

## **EDUCATION**

## **Worcester Polytechnic Institute**

Bachelors of Data Science & Mathematical Sciences

05/2024

Minor in Computer Science

Relevant Coursework: Machine Learning, Algorithms, Principles of Real Analysis, Linear Algebra, Combinatorics, Probability Theory, Mathematical Statistics, Artificial Intelligence, Big Data, Business Intelligence, DataBases **Awards:** Pi Mu Epsilon (U.S. Mathematics Honors Society) Admitted: 04/2023

## **EXPERIENCE**

**Graph Mining** Worcester, MA

Data Analyst (Senior Capstone)

Github | 09/2023 - Present

- Co-developed ML algorithms for GitHub code quality, reaching 95% accuracy across 900+ repositories.
- Integrated sophisticated features to detect and calculate cyclomatic complexity and Halstead effort.
- Designed an algorithmic model to categorize 1,000+ GitHub repositories as Active, Dormant, or Inactive.

**Schneider Electric** Boston, MA

Data Science Intern

06/2023 - 09/2023

- Constructed a predictive model with Python (PySpark) and random forest regression for quantitative analysis.
- Modeled an impressive 91% accuracy in accurately forecasting UPS Phase 1 sensor battery percentages.
- Successfully uncovered critical insights into battery aging, chemistry, and effective energy conservation over time.

**United Solutions** 

Data Analyst Intern

06/2022 - 09/2022

- Designed interactive Power BI dashboards with dynamic DAX formulas, reducing report generation time by 30%.
- Enhanced data visualization techniques facilitated quicker, more informed decision-making based on key trends.
- Implemented daily IQMS Reports in Excel, cutting time and offering insights into labor productivity trends.

Clora Boston, MA

**Business Analytics Intern** 

06/2021 - 08/2022

- Conducted payroll analysis for 100+ healthcare consultants, ensuring 100% accuracy and contract compliance.
- Developed monthly financial reports, identifying cost-saving opportunities, leading to a 5% budget reduction

#### **PROJECTS**

Crypto Portfolio Optimization | Cryptogecko API, yfinance, ARIMA, XGBoost, LSTM

Github | 03/2024

- Leveraged CryptoGecko and Yahoo Finance for top 20 cryptocurrencies data, enhancing model inputs.
- Developed ML models (ARIMA, LSTM, XGBoost) with sub-200 RMSE, improving portfolio decisions by 20%.
- Implemented real-time data and monitoring, optimizing asset allocation and reducing errors by 15%.

Optimizing Crypto Options Models | Black-Scholes model, Deribit, Scikit-learn

- Worked with WPI's Investment club on Bitcoin, Ethereum options models using future data from Deribit API.
- Improved accuracy by 15% through adapting the Black-Scholes model to crypto's unique volatility

Sentiment Analysis in Financial Markets | ApifyClient, yfinance, NLTK, Scikit-learn

- Utilized advanced NLP, including sentiment analysis and topic modeling, to analyze 10,000+ CNBC articles.
- Achieved a notable 85% accuracy rate in predicting stock trends from nuanced market sentiment.

#### **LEADERSHIP**

### **Data Science Club Treasurer**

Worcester, MA

Worcester Polytechnic Institute

01/2023 - Present

- Managed the club's annual budget, directly contributing to a 100% increase in club attendance.
- Conducted collaborative workshops with industry partners, to help students improve resumes and network

IT Volunteer Catholic Charities

Worcester, MA 06/2022 - 09/2022

- Managed and co-directed the database migration to Salesforce, ensuring data integrity.
- Systematically maintained and performed critical repairs on various computer hardware and software.

## **SKILLS**

- Languages Python (PySpark, Pandas, Seaborn, Sklearn, Pytorch, Cuda, Or-tools), R, SQL
- Tools VSCode, Databricks, Jupyter, RStudio, Azure, Salesforce, Excel, Git