Juan Francisco Muñoz-Elguezábal

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Juan Francisco Muñoz-Elguezabal is a professor in the Mathematics and Physics Department at the Western Institute of Technology and Higher Education (ITESO). His research interests include AI & Machine Learning for Trading, Data Science for Financial Markets, Behavioral Finance, Decentralized Finance and Blockchain technologies, and Ethical Machine Learning. He has experience in Startups of the FinTech industry, Academia and innovation of government programs for entrepreneurship.

Professional Experience
- Associate Professor: Mathematics & Physics Department - ITESO: Aug 2017 – Present
- Independent Machine Learning Researcher - iteracapital.ai - Aug 2020 - Present
- Technical Founder: ITERA LABS Aug 2017 – Oct 2019
- Business Process & Data Scientist: FOJAL: Apr 2018 – Dec 2018
- Data Scientist : Zlife : Sep 2017 - Nov 2017
- Lead Data Scientist and Algo Trader: TradingPal: May 2016 – May 2017
- Research Intern: Mathematics & Physics Department - ITESO: Ene 2014 - Dec 2015

Education
- Msc in Data Science : ITESO : 2019-2021
- B.Eng in Financial Engineering: ITESO : 2013-2015
- B.Sc in Financial Management: ITESO : 2010-2013

Honors & Awards
- 1st Place in Research Poster Event (CIMAT-EPE 2020)
- Grant for Academic Level Improvement Program (PSNA) : DMAF-ITESO 2019
- Grant for a Research & Innovation Project : (CONACYT) : Jan 2019
- 1st Place in a FinTech Hackathon: MXHacks II & meXBT : Nov 2015

Conferences & Publications
- T-Fold Sequential Validation Technique for Out-of-Distribution generalization for Financial Time Series, 4th International Conference on Econometrics and Statistics 2021.
- Programación Genética para Ingeniería de Variables: Aplicación en Sistemas de Trading con Criptomonedas, DataDays2021
- Levantar capital: Cuando emprendedores e inversionistas se equivocan sistemáticamente, Talent Land 2019.
- "Clustering subsecuencial de series de tiempo: Evidencia de patrones temporales en el tipo de cambio USD/MXN", Escuela de Probabilidad y Estadística CIMAT-Guanajuato 2020
- "El uso de redes neuronales para construir un predictor del IPC", Congreso Nacional de Investigación UVM, 2014.