

# Sergio Marrero

## Quant Researcher | Financial & Crypto Markets

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### About Me

**Financial & Crypto Quantitative Researcher and Data Scientist** with expertise in **finance**, **cryptocurrencies**, and **machine learning**. Currently conducting **independent quantitative research** in finance and cryptocurrencies through freelance projects, seeking to transition into a professional **Financial & Crypto Quant Research** role. Proficient in **NLP**, **blockchain technologies**, and **market analysis**.

### Experience

**Financial & Crypto Quantitative Researcher**      **Freelance**      06/2019 - Present

- Conducted self-studied financial markets, covering technical and fundamental analysis, macroeconomics, bonds markets derivatives and cryptocurrencies.
- Explored blockchain and cryptocurrencies, managing a personal crypto portfolio
- Developed Python projects, including a system for detecting triangular arbitrage opportunities
- Studied Solidity for blockchain development and Rust for high-performance, high-frequency trading applications.

**Principal Data Engineer**      **Eurofirms | Eurofirms Group**      01/2022 - Present

- Co-created ETL and Data Warehousing company platform
- Managed and mentored junior team members
- Led the integration of HR data from multiple countries (Spain, Portugal, Italy, Chile)
- Optimized ETL pipelines using SSIS and Azure, improving data processing and reporting efficiency
- Collaborated with cross-functional teams to deliver data insights and support business decision-making.
- *Tech Stack:* 🐍 Python, ☁ Azure, 🔴 Git

**Principal Data Scientist | ML Engineer**      **Cornerjob | Eurofirms Group**      07/2020 - 01/2022

- Developed and conducted research on NLP and large language models (LLMs) applied to human resource data.
- Deployed NLP models to production, from code integration to scalable endpoints using SageMaker(aws)
- Led the antifraud team in dataset annotation, facilitating the training of high-performance fraud detection models
- Assisted in maintaining the antifraud tool built in Django
- *Tech Stack:* 🐍 Python, 🐼 HuggingFace, 🐼 spaCy, 🗄 SQL, ☁ AWS, 🌿 Django, 🔍 Elasticsearch, 💚 MongoDB,

**Data Scientist**      **Vueling Airlines, S.A.**      03/2020 - 06/2020

- Built and optimized supervised and unsupervised ML models.
- Collaborated closely with the customer department to ensure alignment with business needs
- *Tech Stack:* 🐍 Python, 🗄 SQL, ☁ AWS, 🔴 Git

**Betting & Sport Quantitative Researcher**      **Quantified Statistics & Data Analysis**      09/2016 - 03/2020

- Research and develop statistical and probabilistic models and methods for sport betting markets
- *Tech Stack:* 🐍 python, 📊 R, 🔴 Git, 📈 Stan, 🐍 PyMc

### Education

**University Institute of Intelligent Systems and Numerical Applications in Engineering.**      ULPGC, Spain

PhD Candidate: Bayesian Deep Learning      09/2016 - 09/2018

M.S. in Intelligent Systems and Numerical Applications in Engineering      09/2015 - 09/2016

**University of Las Palmas de Gran Canaria.**      ULPGC, Spain

M.S. in Industrial Engineering ((specialization in Electronic and Optimal Automatic Systems)      09/2013 - 09/2015

B.Eng. in Industrial Engineering      09/2007 - 09/2013

### General Skills

**Programming Languages / Tools:** 🐍 Python, 🗄 SQL, 📊 R, ☁ AWS, ☁ Azure(basic), 🦀 Rust(basic), 🇨 C++ (basic), PyTorch, TensorFlow, HuggingFace, SpaCy

**Languages:** Spanish (native), English (business)