

Sergio Marrero

Data Scientist | Finance & Crypto Markets

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About Me

Data Scientist with experience across all stages of Data Engineering, Data Science, and Machine Learning project cycles. Passionate about quantitative finance, markets, and cryptocurrencies. I have been self-studying and conducting independent analyses to manage and optimize my crypto portfolio, aiming to transition into a professional role as a Quant Researcher or Quant Analyst.

Experience

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|---|--|-------------------|
| Financial & Crypto Quantitive Researcher | Freelance | 06/2019 - Present |
| <ul style="list-style-type: none">◦ Conducted self-driven research on financial markets, focusing on technical and fundamental analysis, macroeconomics, bond markets, derivatives, and cryptocurrencies.◦ Managed a personal crypto portfolio, applying blockchain and market analysis to implement DeFi strategies.◦ Developed Python-based projects, such as a system for identifying triangular arbitrage opportunities in cryptocurrency markets.◦ Exposure to Solidity for blockchain development and Rust for building high-performance trading applications.◦ <i>Tech Stack:</i> 🐍 Python, 🦊 SQL Solidity, 🦀 Rust Bittcoin Ethereum | | |
| Principal Data Engineer | Eurofirms Eurofirms Group | 01/2022 - Present |
| <ul style="list-style-type: none">◦ Co-created ETL and Data Warehousing company platform◦ Led the integration of HR data from multiple countries (Spain, Portugal, Italy, Chile)◦ Collaborated with cross-functional teams to deliver data insights and support business decision-making.◦ Managed and mentored junior team members◦ <i>Tech Stack:</i> 🐍 Python, 📊 SQL 🌐 Azure, 📦 Git | | |
| Principal Data Scientist ML Engineer | Cornerjob Eurofirms Group | 07/2020 - 01/2022 |
| <ul style="list-style-type: none">◦ Developed and conducted research on NLP and large language models (LLMs) applied to human resource data.◦ Collaborate with the antifraud team for corpus annotation, facilitating the training of NLP fraud detection models◦ Assisted in maintaining the antifraud tool built in Django◦ <i>Tech Stack:</i> 🐍 Python, 🤗 HuggingFace, 📄 spaCy 📊 SQL, 📦 AWS, 🌐 Django, 📄 ElasticSearch, 📄 MongoDB, | | |
| Data Scientist | Vueling Airlines, S.A. | 03/2018 - 07/2020 |
| <ul style="list-style-type: none">◦ Built and optimized supervised and unsupervised ML models.◦ Collaborated closely with the customer department to ensure alignment with business needs◦ <i>Tech Stack:</i> 🐍 Python, 📊 SQL, 📦 AWS, 📦 Git | | |
| Betting & Sport Quantitive Researcher | Quantified Statistics & Data Analysis | 01/2016 - 03/2018 |
| <ul style="list-style-type: none">◦ Research and develop statistical and probabilistic models and methods for sport betting markets◦ <i>Tech Stack:</i> 🐍 python, 📊 R, 📦 Git, 📄 Stan | | |
| PhD Researcher in Bayesian Deep Learning: | University Institute SIANI, ULPGC | 09/2015 - 03/2018 |
| <ul style="list-style-type: none">◦ Conducted research on Deep Learning from Bayesian perspective, Machine Learning and Statistics. | | |

Education

- University Institute of Intelligent Systems and Numerical Applications in Engineering.**
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. & B.Eng. in Industrial Engineering (specialization in Electronic and Optimal Automatic Systems) 09/2007 - 09/2015
- Languages:** Spanish (native), English (business)