

# Alejandro Pérez Sanjuán

Junior Data Scientist

🌐 xylambda.io/blog

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🔗 Xylambda

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## SKILLS

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### Programming

Python · R · Java · Matlab

### Libraries / Frameworks

Pandas · NumPy · SciPy · Matplotlib · PyTorch · Keras/TF · Seaborn · Scikit-Learn · Shiny · ggplot2

### Other

Jupyter Notebook · Conda · L<sup>A</sup>T<sub>E</sub>X · Bootstrap · HTML · CSS · Excel · Git(Lab/Hub) · HPC Job Manager · SQL · Scrum

### Languages

Spanish (native) · Valencian (native) · English (fluent)

## EXPERIENCE

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### ETS Asset Management Factory

Junior Data Scientist & Quant Researcher

Madrid, Spain

Oct 2019 - Present

- Improved 4 currency overlay programs (*XAUUSD*, *EURGBP*, *EURCHF* & *GBPUSD*), managing to increase reward-risk metrics up to 2% on average.
- Developed and implemented deep learning library on top of *PyTorch* with state of the art trading strategies.
- Developed and implemented library to find and clean outliers in financial time series.
- Developed and implemented library to run trading models in parallel on *HPC Job Manager*.
- Optimized library to be *Scikit-Learn* API compatible and to run 7% faster.
- Implemented bayesian beta weighting system to perform bayesian online linear regression.
- Worked with *Conditional Sig-Wasserstein GANs* to generate synthetic financial scenarios in order to train and evaluate financial models.
- Responsible for interpreting and reporting monthly results of *EURUSD* currency overlay program.

## EDUCATION

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### International University of La Rioja, UNIR

Master of Science in Artificial Intelligence GPA: 8.7/10

Madrid, Spain

Feb 2021 – Present

### HU Hogeschool Utrecht, HU Utrecht

Erasmus exchange, Big Data and Social Media GPA: 7.9/10

Utrecht, Netherlands

Feb 2019 – Jun 2019

### Polytechnic School of Valencia, UPV

Bachelor of Science in Computer Science GPA: 7.3/10

Valencia, Spain

Sep 2015 – Jan 2019

## HONORS & SCHOLARSHIPS

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### Polytechnic School of Valencia, UPV

Completed bachelor thesis with honors.

Valencia, Spain

2019

### European Commission

Erasmus+ grant.

Valencia, Spain

2019

## INTERESTS

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Piano · Films · Reading · Gaming · Trekking