

Alejandro Pérez Sanjuán

Data Scientist

🌐 xylambda.io/blog

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🔗 Xylambda

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SKILLS

Programming

Python · R · Java

Libraries / Frameworks

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

Other

Jupyter Notebook · Conda · L^AT_EX · Bootstrap · HTML · CSS · Excel · Git(Lab/Hub) · HPC Job Manager · SQL · Linux · Scrum

Languages

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

EXPERIENCE

ETS Asset Management Factory

Data Scientist & Quant Researcher

Madrid, Spain

Oct 2019 - Present

- Improved more than 10 currency overlay programs with better risk-reward designs and lesser degree of overfitting.
- 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*.
- Implemented library to develop *mixture of experts* models for currency overlay programs.
- 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.
- Occasionally responsible for presenting new designs and methodologies to clients.

EDUCATION

International University of La Rioja, UNIR

Master of Science in Artificial Intelligence GPA: 8.9/10

Madrid, Spain

Feb 2021 – May 2022

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

Polytechnic School of Valencia, UPV

Completed bachelor thesis with honors.

Valencia, Spain

2019

European Commission

Erasmus+ grant.

Valencia, Spain

2019

INTERESTS

Piano · Films · Reading · Gaming · Trekking