Asael Alonzo Matamoros

Forecasting/ Data Analyst/ Time-series/ Bayesian Statistics

🏠 asael697site   ⦿ asael697   in asael-am   ✉ asael.alonzo@gmail.com   📞 +358 417044563

EXPERIENCE

Research contract

Finnish Center of Artificial Intelligence | October 2020.
Studied the uncertainty of Cross-Validation methods when comparing probabilistic machine learning models.
Skills: R, ML, Model Comparison, Data Visualization.

Assistant Professor, Statistics Department

Universidad Nacional Autonoma de Honduras (UNAH) | October 2017 – October 2020.
Imparted Statistical Inference, Stochastic Processes, and Linear Models classes for the Department of Statistics.
Skills: Julia, STATA, Mathematics, Bayesian Statistics.

Data analyst

Instituto Hondureño de Transporte Público | January 2017 – April 2018.
Designed statistical models for estimating the public transport demands using simulation and stochastic processes.
Skills: Simulation, Probability, Mathematical Modeling, Bayesian Statistics.

Actuarial analyst

Instituto Hondureño de Seguridad Social | January 2016 – January 2017.
Wrote scripts for data cleaning and summaries for the actuarial evaluation of the total of affiliates in Honduras' primary pension system.
Skills: SQL, Data-cleaning, Big-data, Actuarial Modeling.

Statistical Consultant

Instituto Hondureño de Turismo | January 2015 – January 2016.
Designed the Sampling procedure for estimating the Touristic Expenditure in Honduras.
Skills: SPSS, Excell, forecasting, time-series.

RELEVANT PROJECTS

Uncertainty in Bayesian Leave One Out Cross-Validation model comparison.   T. Sivula, M. Magnusson, A. Alonzo Matamoros, A. Vehtari, (2022).
I studied the uncertainty of Cross-Validation methods when comparing probabilistic machine learning models.
Skills: R, Data Visualization, Bayesian Statistics, ML.

Multiple Degrees of Freedom Gaussian Process.   A. Alonzo Matamoros, (2021).
Generalized the concept of Gaussian processes for Deep learning, adapting them for data with multiple outliers and heavy-tailed distributions.
Skills: Deep Learning, Non-linear Modeling, Stan, Statistics.

Bayesforecast: An R package for Bayesian Time series analysis.

A. Alonzo Matamoros, A. vehtari (2021).
I developed one of the first R packages for Bayesian time-series modeling and probabilistic forecasting.
Skills: C++, Developer, Stan, Time-series.

SKILLS

PROGRAMMING

- R • Python • Julia • Octave • Git
- C++ • Java • SQL • Matlab

STATISTICAL TOOLS
- SPSS • Stata • R • Excel • Stan • PyMC.
- Tidyverse • Tableau • PowerBI.

WORK
- Independent,
- Time Management,
- Decision Making,
- Continuous Improvement,
- Focus,
- Proactive,
- Friendliness.

LANGUAGES
- Spanish (Native),
- English (Professional).
- Dutch (Beginner).

EDUCATION

M.Sc. Mathematics and Computation

Universidad de Cantabria | Santander, Spain.
October 2019 – October 2020.

Certification in Probability

Society of Actuaries (SOA) | online, USA.
November 2016.

B.Sc. Mathematics and Computer Science

UNAH | Francisco Morazan, Honduras
January 2010 – January 2015.

REFERENCES

Cristian Cruz, Associate Professor, UNAH.
✉   cristian.cruz@unah.edu.hn

Alicia Nieto-Reyes, Associate Professor, Universidad de Cantabria.
✉   alicia.nieto@unican.es

Fabrizio Ruggeri, Research Director at the Italian National Research Council in Milano.
✉   fabrizio@mi.imati.cnr.it