

# Alvaro Fernandez Moreno

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## EDUCATION

### UNIVERSITY COLLEGE LONDON (UCL)

London, UK

Master of Science Machine Learning

2023 - 2024

- Elected Modules: Supervised Learning, Probabilistic and Unsupervised Learning, Bayesian Deep Learning, Machine Vision, Inverse problems in Imaging, Applied Deep Learning, Reinforcement Learning, Statistical Natural Language Processing.

### UNIVERSIDAD REY JUAN CARLOS

Madrid, Spain

Bachelor's Degree in Mathematics (GPA: 7.97/10)

2018 - 2023

Bachelor's Degree in Computer Science (GPA: 8.1/10)

2018 - 2023

- Dean's List: IT Security, Operational and Statistical Methods of Management and Probability.

### SEK Ciudadcampo International School

Madrid, Spain

Graduated with Honors

2003 - 2018

- Year abroad in Dublin, Ireland

## EXPERIENCE

### Serfiex S.A. | Risk Management

Madrid, Spain

Software Engineer

June 2021 - September 2023

- Implemented Monte Carlo simulation methods for valuing exotic options.
- Designed mathematical optimization models for Assets & Liabilities Management, this includes mainly quadratic and non-linear optimizations.
- Analyzed alternative services to WCF to migrate the firm's core application and implemented micro-services in gRPC.
- Programmed a procedure that captures the prices of bonds and stocks of the top traded companies and developed an app to visualize this data.
- Developed mathematical and machine learning models for bonds valuation and spread estimation. Additionally, I successfully submitted a research proposal which was sent to a department of the Spanish Ministry of Science and Innovation, the CDTI, which granted us 300,000€ funding for the research.
- Tools: Excel, C++, C#, Python, SQL.

### Adriano Technologies, S.L

Madrid, Spain

Co-Founder

CLUV is a Mobile Application for ticket sales and capacity management. I developed the application using Ionic (Angular) and the server-side is implemented on Django. I also raised awareness of the app by getting new venues to publish on the app, and improved the structure and scaling of the app's architecture (Database design, implementation of CDN, Infrastructure testing). Additionally, I developed a CRM console to visualize customer analytics.

- Tools: Google Firebase, AWS, JavaScript, Python, SQL.

## SKILLS & INTERESTS

**Technical:** Python, C++ and C#

**Interests:** I like developing side projects and I have attended various entrepreneurial competitions.

## LANGUAGES

**Spanish:** Native | **English:** Fluent (TOEFL 105) | **French:** Fluent | **German:** Basic