CHARLES MATHEUS CHAVEROT

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EDUCATION

UNIVERSITY OF CALIFORNIA, LOS ANGELES   Los Angeles, CA
Bachelor in Econometrics and Quantitative Economics   *June 2023*
- Cumulative GPA: 3.5/4.0
- *Coursework:* Economic Forecasting, Investment Theory, Financial Machine Learning, Statistics

LE WAGON   São Paulo, Brazil
Data Science and Machine Learning Bootcamp   *July – September 2022*
- > 300 hours course with focus on data science for time series analysis, predictive modelling, and data visualization.
- Worked with public data on multiple projects, applying financial and predictive models to real-life business scenarios.
- *Final project*: Used Natural Language Processing and Deep Learning models to detect fake news articles with 98% accuracy.

EXPERIENCE

Citigroup Capital Markets   New York, NY
Asset-Backed Securities Analyst   *August 2023 – Present*
- Managed >$3bn assigned coverage of the multi-asset global portfolio, including both new and existing transactions.
- Performed quantitative analysis on securitized collateral performance to forecast default and repayment volatility
- Built forecasting models for future cash flows projections, analyzing potential defaults to gain a deeper understanding of the value at risk and inform strategy through base case and breakeven scenarios.
- Partnered with various stakeholders throughout the securitization lifecycle, from origination to funding to ensure effective collaboration and compliance with industry standards.

Piktiz   São Paulo, Brazil
Data Science Intern   *July – September 2022*
- Leveraged Python and SQL to design and implement efficient data pipelines for backend data processing and analysis, working with multiple datasets for the largest photographer-booking company in Brazil.
- Built predictive ML models and used regression analysis to visualize the impact of business decisions on KPIs.
- Developed new business solutions, built dashboards to explain complex trends and presented findings to management.

PERSONAL AND ACADEMIC PROJECTS

Startup Application Project, Alternative Data Analysis
- Collected and preprocessed unstructured data on New York transit, transforming raw datasets into actionable insights.
- Analyzed multi-layered data (time, location, demographic) to build a thorough understanding of public transit patterns.

Economic Forecasting Project, UCLA
- Mined, cleaned, and analyzed various government datasets to model macroeconomic factors impacting the markets.
- Made use of Python and R for time series cointegration, volatility modelling, and statistical analysis for forecasting.

Personal Projects
- Created an earnings calls analyzing chatbot by combining a web scraper, REST APIs, ChatGPT and a Streamlit website.
- Equities portfolio visualization program showing P/L, max drawdown, and Monte Carlo VaR simulations

EXTRACURRICULAR

Brazilian Student Association (BRASA)
President, former VP Finance   *September 2021– June 2023*
- Promoted greater integration of the local branch with global BRASA network, creating job opportunities for >60 members.
- Consolidated club's financial statements to improve clarity of revenues and spending, increasing treasury account by 80%.

Business Law and Investing Society (BLIS)
Market Analyst and Editor   *September 2021 – June 2022*
- Gained experience in rigorous equity research for financial analysis and regular reports of financial markets' movements.
- Participated in weekly meetings and peer-review sessions with other analysts to discuss recent events and impacts on stocks.

SKILLS AND INTERESTS

- **Skills:** Financial Modelling, Risk Modelling, Data Analysis, Time Series Forecasting, Project Management
- **Software:** Python (Pandas, Numpy, Sklearn, Tensorflow), R (dplyr, ggplot2), Streamlit, SQL, Tableau, Office
- **Interests:** Snowboard, Music Production, Poker, Soccer, New Space, AI applications
- **Languages:** French (native), Portuguese (native), Spanish (working proficiency)