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Daniel Amorim de Oliveira

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Technical Skills

Frameworks: *Hadoop, Spark, SAS, Teradata*.
Languages: *Python, R, Pyspark, TensorFlow, SQL, SAS, SAS Miner, VBA*.
Other: *Data Science, Machine Learning, Deep Learning, Credit Risk, Banking*.

Work Experience

Itaú Unibanco (Finance/Banking) – *Sr. Data Scientist* — *São Paulo, BR | April 2014 - Present*

- Sr Data Scientist focused on credit, collection and finance analysis. Using datasets of hundreds of millions rows and tens of thousands features, delivering a profit of tens of millions dollars per year.
- Experience in creating credit dashboards and models, revenue/income policies and models, P&L analysis in many scenarios, and Economic Capital (PD, EAD, LGD).
- Responsible for making standard and non-standard studies/models in Python, R, SQL, SAS and Spark languages using Machine Learning techniques such as Logistic Regression, K-Means, Decision Trees, Gradient Boosting, Random Forests, Deep Learning (TensorFlow and Keras),
- Studies and models using Relationship Networks graphs to predict credit, fraud, customer behavior, etc.
- Delivery end-to-end analytical process (from framing the problem to communicating the results).

Banco Votorantim (Finance/Banking) – *Risk Audit Analyst* — *São Paulo, BR | June 2013 – April 2014*

- Risk Audit Analyst of Models and Risk Processes.
- Internal Audit, compliant with standards of the Central Bank of Brazil, implementing ICAAP, seeking to adopt internal models for capital allocation (Basel II).
- Examination and testing of substantive and quantitative risks and compliance: policies and strategies for risk management systems to measure, monitor and control exposure to risk; Regulatory and Economic Capital Models; documentation and reporting.

EY (Accounting/Consulting) – *Business Analyst (Advisory)* — *São Paulo, BR | October 2011 – June 2013*

- Financial Market Business Analyst.
- Advisory in Basel II subjects.
- Responsible for the independent calculation of Mark to Market (MtM) of Derivatives (Futures, Forwards, Swaps and Options), NDFs, Debentures, Bonds (among others) of many companies and banks. In addition, conducting sensitivity analysis, formulation of worksheets for calculation and revision of calculation methods, always seeking the best practices.

Education

Coursera - *Deep Learning Specialization* — *February 2018*
Udacity - *Machine Learning Engineer Nanodegree* — *October 2017*
edX - *XSeries Program Data Science and Engineering with Spark* — *September 2016*
Universidade de São Paulo (USP) - *MBA in Financial Engineering* — *December 2015*
Universidade de São Paulo (USP) - *Bachelors of Science in Physics* — *December 2012*

Publications

Pricing options using stochastic volatility *(MBA Dissertation)*
Identification of a high-velocity compact nebular filament 2.2 arcsec south of the Galactic Centre
(Monthly Notices of the Royal Astronomical Society) - https://academic.oup.com/mnras/article/431/3/2789/1751448

Languages

Portuguese — *Native*
English — *Advanced*
Spanish — *Intermediate*
French — *Intermediate*