São Paulo - BR
Brazilian/Italian
+55 11 99595-3166

Daniel Amorim de Oliveira

linkedin.com/in/daniel-amorim-de-oliveira

danamorim.com
dan.amorim.o@gmail.com

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, Marketing.*

Work Experience

Uber (Technology) – *Data Scientist - Marketing Insights Manager* — *São Paulo, BR | Dec 2018 – Present*

- User level analysis to understand usage behavior and generate insights that drive marketing and business strategy.
- Develop models and dashboards that provide insights into user performance, projections, and historical performance.
- Choose the proper KPI, implement and analyze impacts of market strategies - including A/B tests and causal impact for online and offline campaigns.
- Present findings to senior LatAm management.

Itaú Unibanco (Banking) – *Sr. Data Scientist* — *São Paulo, BR | May 2017 – Dec 2018*
Data Scientist — *São Paulo, BR | Apr 2014 – Apr 2017*

- Data Scientist focused on credit, collection, and financial analysis. Using datasets of hundreds of millions of rows and tens of thousands of features, delivering a profit of tens of millions of 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.
- Link between Models and Police.
- Delivery end-to-end analytical process (from framing the problem to communicating the results).

Banco Votorantim (Banking) – *Risk Audit Analyst* — *São Paulo, BR | Jun 2013 – Apr 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 | Oct 2011 – Jun 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* *Feb 2018*
Udacity - *Machine Learning Engineer Nanodegree* *Oct 2017*
edX - *XSeries Program Data Science and Engineering with Spark* *Sep 2016*
Universidade de São Paulo (USP) - *MBA in Financial Engineering* *Dec 2015*
Universidade de São Paulo (USP) - *Bachelors of Science in Physics - Qualification in Astronomy* *Dec 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*