

GUSTAVO VARGAS

CURRICULUM VITAE

Personal information

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Av. Las Águilas, 163. Aluche - Madrid.

Education

- 2018 – 2019 Master in **Data Science and Big Data in Finanzas** at AFI Escuela de Finanzas
- 2013 – 2022 **Bachelor in Economics** at UNED – Part time
- 2013 – 2013 **Financial analysis** diploma – UNMSM – Peru
- 2007 – 2012 **Building engineering** at UPM

Professional experience

2021 – Present **EY: Data Scientist.**

1. Forecasting time series using shiny and modeltime, and deploying it to AWS with docker.
2. Building of energy trading ontology using Protégé. Development of client presentations using Powerpoint

2019 – 2021 **ETS Asset Management Factory: Data Scientist.**

1. Development of Generative Adversarial Networks with Keras and pytorch applied to financial time series.
2. Valuation of reverse convertible notes (exotic options) with Montecarlo simulations.






2016 – 2018 **Instituto Juan de Mariana: Communication Manager.**






1. Contact with press, also edition and video recording
2. Creation of marketing material with Photoshop and use of social media as Community Manager.

2015 – 2017 **Students for Liberty: Senior Local Coordinator.**

1. Managing the association branch in Madrid, everything related to events and video recording.

Key Skills

python 
R 
Keras 
SQL 
d3js 

scrapy 
VBA 
HTML 
CSS 
javascript 

spark 
spacy 
flask 
photoshop 

Languages

english 