

# 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
- 2014 – 2022 **Bachelor in Economics** at UNED – Part time
- 2013 – 2013 **Financial analysis** diploma – UNMSM – Peru
- 2007 – 2012 **Building engineering** at Universidad Politécnica de Madrid (UPM)

### Professional experience




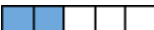

2021 – Present **EY: Data Scientist.**


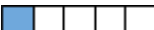

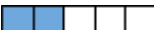
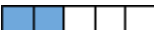
- Forecasting time series using shiny and modeltime, and deploying it to Azure with docker.
- Building of energy trading ontology using Protégé. Development of client presentations using Powerpoint
- Software development in a project for text recognition on images. Stack used is docker, kubernetes and python on azure platform



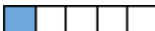

2019 – 2021 **ETS Asset Management Factory: Data Scientist.**

- Research and development of synthetic time series, using Generative Adversarial Networks with Keras, tensorflow and pytorch.
- Valuation of reverse convertible notes (exotic options) with Montecarlo simulations.

### Key Skills

python   
R   
Keras   
SQL   
d3js 

scrapy   
VBA   
HTML   
CSS   
javascript 

spark   
spacy   
flask   
photoshop 

### Languages

english 