GUSTAVO VARGAS CURRICULUM VITAE

Personal information

(+34) 633 316 474 ge.vargasn@gmail.com 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.

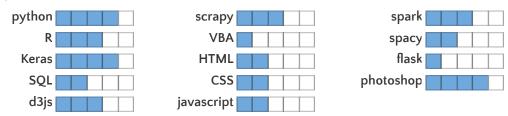
2016 – 2018 Instituto Juan de Mariana: Communication Manager.

- 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



Languages

