lago Leal de Freitas

CONTACT

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Github @iagoleal

WORK EXPERIENCE

Systems Development Analyst

DEC 2020-CURRENT

PSR Energy Consulting and Analytics

Graduate Student Researcher

2017 - 2019

COPPETEC Foundation

Software development and research in mathematical optimization. Technical collaboration agreement between the University (UFRJ) and the Brazilian Independent System Operator (ONS). Project IM-21780 from COPPETEC. In this project I worked in modelling the Brazilian hydrothermal system using disjunctive constraints and was involved in the development of a Julia prototype and two technical reports.

Undergraduate Student Researcher

2016 - 2017

Rio de Janeiro Federal University

During Bachelor's degree, I worked in two scientific initiation projects related to geometry and data science:

- Discrete Hodge Theory and Statistical Rankings,
- The Geometry of a Falling Cat and other Deformable Bodies.

Technical High School Researcher

2012 - 2013

Federal Center for Technological Education of Rio de Janeiro

Applications of the Lua programming language to Interactive environments, such as digital TV and computer games.

EDUCATION

Master's degree in Mathematics

2017-2019

Federal University of Rio de Janeiro

Thesis: Convexification by Averages

GPA: 9.9/10

Master's degree in stochastic programming with emphasis on computationally feasible methods to deal with multistage problems and on convex approximations of mixed-integer problems.

Bachelor's degree in Applied Mathematics

2014 - 2017

Federal University of Rio de Janeiro

Graduated with emphasis in Scientific Programming.

GPA: 9.1/10

Technical high school in Informatics

2011 - 2013

Federal Center for Technological Education of Rio de Janeiro

PROGRAMMING LANGUAGES

Julia $\bullet \bullet \bullet \bullet \bullet \bullet$ Python $\bullet \bullet \bullet \bullet \circ$ Lua $\bullet \bullet \bullet \bullet \bullet \bullet$ Scheme $\bullet \circ \circ \circ \bullet \bullet \bullet \circ \bullet$

PROGRAMMING SKILLS

Familiarity with Unix environments and the GNU tool chain.

I have experience working with stochastic optimization using the Python library cvxpy and the Julia libraries JuMP.jl and SDDP.jl together with the solvers GLPK and Gurobi. Experience modeling physical problems and differential equations using the numpy stack for scientific programming and the Julia library DifferentialEquations.jl.

LANGUAGES

Portuguese **native** French •••••• Spanish •••••

PRESENTATIONS

2018

Academic Integration Week — UFRJ Honorable Mention.

The Geometry of a Falling Cat and other Deformable Bodies

2017

 $A cademic\ Integration\ Week-UFRJ$

Virtual Motors with Neural Network Artificial Intelligence

2013

 $Academic\ Extension\ Week\ --\ CEFET/RJ$

2nd place in Computer Science.

Study and Applications of Lua to Digital Television

 $Academic\ Extension\ Week\ -\ CEFET/RJ$

2013

2013

A Framework for Creating RPG Games

Academic Extension Week — CEFET/RJ

Poster presentation.

Study and Applications of Lua to Interactive Environments

2012

 $Academic\ Extension\ Week-CEFET/RJ$

1st place in Computer Science.