

Gustavo Durães

Data scientist



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About me

I am an eager to learn person and passionate about innovations and technology. The task of searching and extracting information from a plethora of different sources fulfills me as a professional and as a person.

Software Skills

R

Python

SQL

SAS

Personal Skills

Creativity

Analytical Thinking

Communication

Time Management



Education

2019-2020 M.Sc. Student in Statistical Science
A Credit Risk Framework Proposal.

Universidade de Brasília

2014-2018 B.Sc. in Statistical Science.
Alumni Evasion Risk Assessment.

Universidade de Brasília



Experience

2019 - Present Risk Modelling Analyst at Sicoob Confederação.

Activities:

- ETL.
- Classification Models development using Classical Statistics and Machine Learning techniques such as Deep Learning, Random Forest and Gradient Boosted Tree methods.
- Elaboration of reports using R resources such as rmarkdown presentations, shiny applications and interactive plots with plotly.
- Main developer of a internal fraud detection model responsible for assessing the proper provision for R\$ 1.000.000.000,00 in value for around 30.000 financial operations.
The solution is made using Python's XGboost binary classifier and have a 0.96 AUC in testing and cross validated procedures.

2018

Researcher at Brazilian Statisticians Association

Activities:

- Produce a report with a general overview of Coordenação de Aperfeiçoamento de Pessoal de Nível Superior (CAPES) methods of journals classification and comparing the ratings given by them for Mathematics and Statistics journals to international indexes from Scimago and Journal Citation Reports.
- Creative elaboration of methods for visualizing the data collected.



Supplementary Education

2017 - Present Datacamp

I have concluded several Datacamp courses, most of them about R software, throughout my career. Currently i am still a subscriber of the platform seeking self improvement.

2018 - 2019 Udemy

I have completed Udemy's Machine Learning A-Z course.



Interesting Projects

2017 - 2018 Universidade de Brasília (UnB)

Developer of a automated solution for possible Alumni evasion identification embedded into R's Shiny. All the code was done following *tidyverse's* syntax.

This project was capable to provide very interesting information about current Undergraduate programs format and schedule and also predict evasion probability given a certain schedule arrangement for each program.

Although the machine learning methods used at the time were not optimal for the task, the results were very good and the solution could be used for students and professors at any time.

The code and results can be found on my GitHub.