

MATHEUS B. GUERRERO

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STATISTICIAN | RESEARCH SCIENTIST | LECTURER

A data-driven mathematician and statistician with a strong background in *statistical modeling* and *academic research*. Demonstrated ability to *teach statistical science* subjects. Experienced quantitative analyst in the Brazilian banking sector.

EDUCATION

Doctor of Philosophy in Statistics (2018 to 2022/expected) ----- **GPA: 3.81/4.00**

King Abdullah University of Science and Technology (KAUST) Thuwal, Saudi Arabia

Teaching Assistant: ∞ Applied Statistics and Data Analysis (Fall 18, Fall 19, Fall 20)

∞ Time Series Analysis (Spring 22)

Statistical Instructor: ∞ In-company training to Saudi Telecommunication Company (STC) (Summer 19)

Coursework: Probability & Statistics; Linear Models; Stochastic Processes; Environmental Statistics; Functional Data Analysis; Statistics of Extremes; Spatial Statistics

Master of Science in Probability and Statistics (2016 to 2017) ----- **GPA: 95.00/100**

Federal University of Minas Gerais (UFMG) Belo Horizonte, Brazil

Thesis: Integer-valued autoregressive processes with pre-established marginals and innovations: a new perspective on count time series modeling. (Advisor: Prof. Dr. Wagner Barreto de Souza.)

Coursework: Inference; Probability; Categorical Data Analysis; Machine Learning; Bayesian Statistics

Bachelor of Science in Statistics (2011 to 2014) ----- **GPA: 92.28/100**

Federal University of Uberlândia (UFU) Uberlândia, Brazil

Specialist in Finance and Business Management (2011 to 2012) ----- **Professional degree**

Federal University of Uberlândia (UFU) Uberlândia, Brazil

Bachelor of Science in Mathematics (2005 to 2008) ----- **GPA: 86.50/100**

Federal University of Uberlândia (UFU) Uberlândia, Brazil

PUBLICATIONS

Guerrero, M. B., Barreto-Souza, W., Ombao, H. Integer-valued autoregressive processes with prespecified marginal and innovation distributions: a novel perspective. *Stochastic Models*, 28(1):70-90, 2021 ----- [\[link\]](#)

Guerrero, M. B., Huser, R., Ombao, H. Conex-Connect: learning patterns in extremal brain connectivity from multi-channel EEG data. *Annals of Applied Statistics*, 2022+ ----- [\[link\]](#)

WORKING IN PROGRESS:

Guerrero, M. B., Ombao, H., Huser, R. Club Exco: clustering brain extreme communities of multi-subject patients from multi-channel EEG data.

Guerrero, M. B., Ferreira, A., Ombao, H., Huser, R. Modeling extremal space-time trend of high-dimension epileptic EEG data.

HONORS AND AWARDS

Graduate Fellowship (King Abdullah University of Science and Technology, KSA) ----- 2018 to present
First place at the 2nd "2 Weeks Hacka", a Hackathon by Algar Tech ----- 2018
CNPq Scholarship (National Council for Scientific and Technological Dev., Brazil) ----- 2016 to 2018
Study Abroad Scholarship sponsored by Bank of Brazil ----- 2012 to 2013
Undergraduate Scholarship sponsored by the Brazilian Ministry of Education ----- 2005 to 2008

PROFESSIONAL EXPERIENCE

Pricing Analyst (2010 to 2015) ----- ∞

BANCO TRIÂNGULO S/A: a financial conglomerate specialized in providing funding and financial services for the entire Brazilian retail chain.

Worked in the Treasury Department in the Open Market and Fixed Income Bureau, mainly pricing banking products and derivatives, reporting directly to the Board of Directors.

Other activities include:

∞ ***Dashboard development and management:***

Disseminated modern data visualization techniques among the team, helping them better inform stakeholders in decision-making.

∞ ***Quantitative analysis and forecasting:***

Created a system to estimate the institution's funding needs, which was a core piece in elaborating the annual strategic plans. Developed a productivity monitor used in granting bonuses to the workforce.

∞ ***Financial market monitoring and risk assessment:***

Active assistance to product developers, creating tools to evaluate the financial risks behind their creations.

Teaching Appointments - College Teacher (2015/1 and 2015/2) ----- ∞

FUCAMP (Fundação Carmelitana Mário Palmério) and *UNIESSA* (Instituto Pater de Educação e Cultura).

∞ *Taught undergraduate-level courses in mathematics and statistics as an assistant faculty member.*

Intern (2013/1) ----- ∞

AXA Portugal: a FRENCH MULTINATIONAL INSURANCE COMPANY.

∞ For the internship project, studied claim reserve methods, both deterministic and stochastic, and applied them to AXA non-life insurance data, resulting in an undergraduate thesis.

CORE COMPETENCIES

∞ Data and quantitative analysis.
∞ Decision analytics.
∞ Statistical modeling and inference.

∞ Visualization tools and data storytelling.
∞ Communication and teaching skills.
∞ Research, reports, and forecast.

CERTIFICATIONS

- ∞ **GOOGLE DATA ANALYTICS CERTIFICATE** ----- Coursera, 2022
- ∞ Professional certification for the Brazilian financial market (CPA20) ----- ANBIMA, 2012
- ∞ Six-sigma green belt ----- RL & Associados, 2012

COMPUTER SKILLS

Programming: Skilled R programmer; experienced Python, SQL, and VBA user; LaTeX veteran.

Office Suites and SOs: Microsoft Office and Rmarkdown; Windows, MacOS, and Linux.

EXTRACURRICULAR ACTIVITIES

covidcompass.org: statistical modeler in a global coalition comprised of many of the world's top data scientists, analysts, designers and journalists, put together to answer COVID-19 questions.

Stats4Good: volunteer working with data analysis and data visualization for social causes.

Councils: elected student representative at the Graduate Office in the Department of Statistics/UFGM.

DeMolay International: led large groups of teenagers, managing social and philanthropic projects.

LANGUAGES

English (fluent); Portuguese (native).