

MARUAN BAKRI OTTONI

Place of birth: Curitiba, Brazil ♦ Age: 22 ♦ 55-041992092810 ♦ São Paulo, Brazil

EDUCATION

Master of Science in Computer Science, Universidade de São Paulo, Brazil 2023 - Expected 2024

Keywords: Machine Learning, Bioinformatics, Causal Inference

Bachelor of Electrical Engineering, Unicamp, Brazil 2018 - 2022

GPA: 8.5/10

Relevant Postgraduate Coursework:

Information Theory, Stochastic Processes, Bayesian Inference, Linear Programming, Machine Learning

PROFESSIONAL EXPERIENCE

Strats Summer Internship January 2023 - March 2023

Goldman Sachs

São Paulo, Brazil

- Worked with the inventory management team in Bangalore, India and New York, USA developing a collateral optimization software.
- Mainly developed reports and analysis regarding the output of the linear optimization software.

Quant Engineering Internship October 2022 - November 2022

UHedge Trading Solutions

Campinas, Brazil

- Developed backtesting and analysis of hedge strategies of commodities.
- Helped with mathematical analysis regarding the derivatives strategies

RESEARCH EXPERIENCE

Undergraduate Research 2021-2022 An introduction to Codes, Lattices and Applications in Signal Transmission (Written in Portuguese). Research project in mathematics trying to understand optimal ways to use lattices for reliable and secure transmission of information.

Undergraduate Research 2022-2023 An Introduction to Information Geometry and Applications (Written in Portuguese). Research project in mathematics trying to understand how to use differential geometry in the context of statistical manifolds on machine learning cost functions.

SKILLS

Programming Languages

Python, Matlab, C, Java

Tools

Shell Scripting, Git, Pandas, Scikit-learn, TensorFlow, Linux

RELEVANT EXTRACURRICULAR COURSES

- Bahia Asset Management - Course in applied mathematical modeling for finance.
- Summer school at IMPA - Rio de Janeiro, Brazil during 2020. Courses: Mathematical Economics and Real Analysis.
- Summer school at IME-USP - São Paulo, Brazil during 2021-2022. Courses: Introduction to data science using jupyter notebook and introduction to machine learning.

AWARDS AND LANGUAGES

- Languages: Portuguese (Native), English (Fluent C2), German (Basic A2). CNPQ Scholarship 2021-2022, CNPQ Scholarship 2022-2023.