

MIGUEL PEREIRA TORRES COSTA

Risk Analyst at BlackRock's Financial Modelling Group

ABOUT

Nationality: Portuguese
Date of Birth: 25 July 1995

PERSONAL SUMMARY

I'm analytically minded, having performed **Data Analysis** with R and Python, **Machine Learning** with tensorflow and **Scientific Computing** with SageMath.

Even though my strong suit is data analysis, **Game Theory** introduced me to the world of **Behavioral Economics**, and Dan Ariely's book *Predictably Irrational* convinced me to further pursue this area.

Hence in the next few years I would be interested in exploring the union between purely rational Risk Analysis and Cognitive Biases.

LANGUAGES

Portuguese - Native
English - Bilingual Proficiency

CONTACT

✉ miguel.torres@worc.ox.ac.uk
☎ +351 91 831 0670
☎ +44 770 850 3487

ONLINE PRESENCE

Blog: migueltorrescosta.github.io
Goodreads: migueltorrescosta
LinkedIn: miguel-torres-costa
Github: migueltorrescosta
Medium: miguelcosta

MISCELLANEOUS

I'm the owner of a Category B European Driving License.

I enjoy trying out new activities, having kept a personal preference for Football, Punting, Croquet, Pool and Puzzles.



ACADEMIA (classes taken and respective results available on request)

MMath in Mathematics at Oxford University

Part A & B: **First Class Honours**
Part C: **Upper Second Class**

(5 years) Oct 2013 – Jun 2018

High School - Grande Colégio Universal

Final grade: **19.2 / 20**

(8 years) Oct 2005 – Jun 2013

PROFESSIONAL EXPERIENCE (references available on request)

Risk Analyst at Blackrock's Financial Modelling Group (portfolio analytics)

Manager: Egon Kalotay

- Responsible for researching and developing cutting edge models and algorithms for portfolio management.
- Performed quality control of our model outputs on live data.
- Coordinated the bridge between research interests and business needs.

Sept 2018 - Present

Teacher at CamExpress Summer Programme in Shanghai, China

Manager: 飞花若梦 (English name: Evelyn)

- Was responsible for developing lesson plans for classes ranging between 8 and 41 students.
- Developed assessment materials and guided students through their application to University.
- Was awarded monetary prizes based on the quality of teaching and for contributing new teaching materials to CamExpress.

(2 months) Jul 2018 - Aug 2018

Tutor – High School Mathematics (1 on 1 tutorials with 3 students)

- Quickly assessed a student's knowledge and context in order to efficiently teach and share viewpoints.

(6 months) Jul 2017 - Dec 2017

Data Scientist at Farfetch (E-commerce platform)

Supervisor: Dr Ricardo Sousa

- The team's goal was to continuously improve the product ranking algorithms.
- Shared responsibilities and coordinated tasks with coworkers.

(6 months) Jul 2017 - Dec 2017

Researcher computing the Average Rank of Elliptic Curves at Oxford University (Summer Project with 15 students)

Supervisor: Dr Jennifer Balakrishnan

- Following a 1 week crash course in Elliptic Curves, we adapted algorithms designed by William A. Stein in order to populate Elliptic Curves' databases.

(5 weeks) Jun 2016 - Jul 2016

Data Scientist Summer Intern at Farfetch (E-commerce platform)

Supervisor: Dr João Gomes

- Self-taught Machine Learning, Python, SQL and R basics in the first 3 weeks.
- Developed an internal Fraud Detection algorithm.
- Co authored a paper detailing the results with Nuno Carneiro, available on request.

(7 weeks) Jul 2015 - Aug 2015

EXTRACURRICULAR

Croupier for Oxford RAG Casino (Charity Fundraiser)

- Required me to do fast mental calculations and concentrate for long periods of time.
- Handled complaints and difficult situations, while remaining polite, tactful and friendly.

(2 years) 2014 - 2016

Delfos Project (Mathematical Weekend School for pre-University students)

- Met many friends with whom I still share insights and interesting problems.
- Participated in 8 Math Olympiads, both Nationally and Internationally.
- Got 3 Bronze Medals, 3 Silver Medals and 2 Gold Medals.

(3 years) 2010 - 2013