MIGUEL PEREIRA TORRES COSTA

Risk Analyst at BlackRock's Financial Modelling Group

ABOUT

Nationality: Portuguese
Date of Birth: 25 July 1995

BOOKS OF INTEREST

Antifragile
Nassim Nicholas Taleb

Predictably Irrational
Dan Ariely

The Selfish Gene
Richard Dawkins

Long Walk to Freedom
Nelson Mandela

How to Measure Anything
Douglas W. Hubbard

The Price of Inequality
Joseph E. Stiglitz

LANGUAGES

Portuguese - Native
English - Bilingual Proficiency

CONTACT

✉ migueltorrescosta@pm.me
☎ + 36 7070 45677

ONLINE PRESENCE

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

MISCELLANEOUS

I enjoy any outdoor activities, be it Football, Basketball, Handball, Volleyball, Punting, Croquet, Pool, Bowling, Hiking and many others.

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: Dr 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