José Vinícius de Miranda Cardoso

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Fall 2019 – Spring 2023 (expected)

keywords: data analysis, optimization, machine learning, software development, quantitative research

Education

PhD Student in Electronic and Computer Engineering

The Hong Kong University of Science and Technology, Hong Kong

Topic: Probabilistic graphical models for financial markets

GPA: 4.0/4.3

Visiting Student – Electrical Engineering and Computer Science

The Catholic University of America, USA

University of Maryland at College Park, USA

Brazil Scientific Mobility Program, Fully funded scholarship recipient

B.Eng. in Electrical Engineering

Federal University of Campina Grande, Brazil

2019

Fall 2014 – Spring 2015

Professional Experience

Teaching Assistant Feb 2020 – Current

The Hong Kong University of Science and Technology, Hong Kong

Courses: Data-driven Portfolio Optimization, Convex Optimization

Machine Learning Mentor May 2019 – Aug 2019

Udacity, Remote

Guided students from fundamental concepts of linear algebra to state-of-the-art convolutional neural nets.

Scientific Software Engineering Intern

Mar 2017 – Feb 2018

National Aeronautics and Space Administration

Ames Research Center, Silicon Valley, CA, USA

Kepler/K2 Guest Observer Office

Developed open source Python code to assist scientists get the most out of NASA Kepler/K2 time series data.

Google Summer of Code Student Summer 2016

The AstroPy Project

Project title: Point spread function photometry for fitting overlapping stars simultaneously

Developed open source Python code to fit Gaussian mixture models to stellar images.

Undergraduate Guest Researcher Summer 2015

National Institute of Standards and Technology, USA

Center for Nanoscale Science and Technology

Nanofabrication Research Group

Developed MATLAB code to automatically localize nanoemitters in optical microscopy images.

Volunteering Experience

Deputy AstroPy Google Summer of Code Coordinator

Deputy coordinator for the AstroPy project in the Google Summer of Code program

Organizing the AstroPy efforts towards participating in the Google Summer of Code.

Google Summer of Code Organization Administrator

Admin for the OpenAstronomy organization during the Google Summer of Code 2019 and 2020

Managing the OpenAstronomy efforts towards participating in the Google Summer of Code.

Fall 2019 – Current

Summer 2019 - Current

Project title: Develop astropy tutorials on how to fit data

Mentored an astronomy PhD student during her Google Summer of Code project with AstroPy.

Project Proposals

NASA Transiting Exoplanet Survey Satellite Proposal

2019

Uniform Light Curves Across the Entire Sky from TESS FFIs with ELEANOR

Principal Investigators: Dr. Benjamin Montet (University of Chicago) and Dr. Jacob Bean (University of Chicago)

NASA Transiting Exoplanet Survey Satellite Proposal

2018

Performing The Most Comprehensive Exoplanet Survey Of The Southern Sky With TESS Full Frame Images Principal Investigator: Dr. Benjamin Montet (University of Chicago)

Selected Publications

- 1. Ying, J, Cardoso, JVM, Palomar, DP. Nonconvex Sparse Graph Learning under Laplacian-structured Graphical Model. *Advances in Neural Information Processing Systems (NeurIPS)*, Sept. 2020. Acceptance rate: 20.1%.
- 2. **Cardoso**, **JVM**, Palomar, DP. Learning undirected graphs in financial markets, 54th Asilomar Conference on Signals, Systems, and Computers, Sept. 2020.
- 3. Ying, J, Cardoso, JVM, Palomar, DP. Does the ℓ_1 -norm learn a sparse graph under Laplacian constrained graphical models?, arXiv preprint arXiv:2006.14925, June, 2020.
- 4. Kumar, S, Ying, J, **Cardoso**, **JVM**, Palomar, DP. A unified framework for structured graph learning via spectral constraints. *Journal of Machine Learning Research (JMLR)*, Jan. 2020.
- 5. Kumar, S, Ying, J, **Cardoso**, **JVM**, Palomar, DP. Structured graph learning via Laplacian spectral constraints. *Advances in Neural Information Processing Systems (NeurIPS)*, Dec. 2019. Acceptance rate: 21.6%.
- 6. Kumar, S, Ying, J, **Cardoso**, **JVM**, Palomar, DP. Bipartite structured Gaussian graphical modeling via adjacency spectral priors. *53rd Asilomar Conference on Signals, Systems, and Computers*, Dec. 2019.
- 7. Cardoso, JVM, et. al. Lightkurve: Kepler and TESS time series analysis in Python. Astrophysics Source Code Library, 2018.
- 8. Price-Whelan, AM, et. al. The Astropy Project: Building an open-science project and status of the v2.0 Core Package, *The Astronomical Journal 156*, 2018.
- 9. Davanco, MI, Liu, J, Sapienza, L, Zhang, CZ, **Cardoso, JVM**, Verma, V, Mirin, R, Nam, SW, Srinivasan, K. Heterogeneous integration for on-chip quantum photonic circuits with single quantum dot devices. *Nature Communications*, 2017.
- 10. **Cardoso, JVM**, et. al. An approximate exponentiated Weibull envelope-phase distribution. *IEEE International Symposium on Antennas and Propagation*, Farjado, Puerto Rico, 2016. ***Travel grant recipient***.

For a complete list of my publications, please refer to my Google Scholar profile https://scholar.google.com/citations?user=ilvNpCoAAAAJ&hl=en.

Awards

- 1. Full travel funding to attend the workshop *Preparing for TESS*, Center for Computational Astrophysics, Flatiron Institute, New York City, USA, 2018
- 2. Selected to the workshop Python in Astronomy, Leiden, The Netherlands, 2017
- 3. Travel Grant (U\$ 2000,00) by the Institute of Electronic and Electrical Engineers to attend the IEEE APS Meeting 2016

Competencies

Coding: Python, R, C++, git/GitHub, Unix shell, unit tests, continuous integration/development

Courses: Convex Optimization, Stochastic Processes, Information Theory, Topological and Geometric Data Analysis

R packages maintainer: spectralGraphTopology (learning graphs from data), riskParityPortfolio (design of risk parity portfolios)

Python packages maintainer: riskparity.py (optimization of risk parity portfolios)