

José Vinícius de Miranda Cardoso

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

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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
CGA: 3.74/4.3

Fall 2019 – Spring 2023 (expected)

B.Eng. in Electrical Engineering
Federal University of Campina Grande, Brazil

Class of 2019

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

Fall 2014 – Spring 2015

Professional Experience

Teaching Assistant
The Hong Kong University of Science and Technology, Hong Kong
Courses: Data-driven Portfolio Optimization, Convex Optimization, Portfolio Optimization with R

Feb 2020 – Current

Research Scientist Intern
Shell Street Labs, BFAM Partners, Hong Kong
Developed Python tools to perform FX portfolio optimization and equity market regime identification for the systematic strategies team.

Summer 2021

Scientific Software Engineering Intern
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/TESS time series data.

Mar 2017 – Feb 2018

Google Summer of Code Student
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.

Summer 2016

Undergraduate Guest Researcher
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.

Summer 2015

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.

Fall 2019 – Current

Google Summer of Code Mentor and Organization Administrator
Admin and mentor for the OpenAstronomy organization during the Google Summer of Code
Managing the OpenAstronomy efforts towards participating in the Google Summer of Code.

Summer 2018 – Current

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

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

1. Wang, X, Ying, J, **Cardoso, JVM**, and Palomar, DP. Efficient Algorithms for General Isotone Optimization. *The Thirty-Sixth AAAI Conference on Artificial Intelligence (AAAI)*, Feb. 2022. Acceptance rate: 15.0%.
2. **Cardoso, JVM**, Ying J, Palomar, DP. Graphical Models in Heavy-Tailed Markets. *Advances in Neural Information Processing Systems (NeurIPS)*, Dec. 2021. Acceptance rate: 26.0%.
3. Ying, J, **Cardoso, JVM**, Palomar, DP. Minimax Estimation of Laplacian Constrained Precision Matrices. *International Conference on Artificial Intelligence and Statistics (AISTATS)*, Apr. 2021. Acceptance rate: 29.8%.
4. Ying, J, **Cardoso, JVM**, Palomar, DP. Nonconvex Sparse Graph Learning under Laplacian-structured Graphical Model. *Advances in Neural Information Processing Systems (NeurIPS)*, Dec. 2020. Acceptance rate: 20.1%.
5. **Cardoso, JVM**, Palomar, DP. Learning undirected graphs in financial markets, *54th Asilomar Conference on Signals, Systems, and Computers*, Sept. 2020.
6. 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.
7. 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%.
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.

Awards

1. Full travel funding to attend the workshop *Preparing for TESS*, Flatiron Institute, New York City, USA, 2018
2. Selected to the workshop Python in Astronomy, Leiden, The Netherlands, 2017
3. Selected, with full travel funding, to the São Paulo School of Advanced Science on Nanophotonics, São Paulo, Brazil, 2016
4. Travel Grant (US\$ 2000,00) by the Institute of Electronic and Electrical Engineers to attend the IEEE APS Meeting 2016

Competencies

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

Courses: Convex Optimization, Stochastic Processes, Deep Learning Architectures, Topological and Geometric Data Analysis

Open-source Projects on GitHub

- ▷ spectralGraphTopology: learning graphs from data (40+ stars on GitHub)
- ▷ riskParityPortfolio: design of risk parity portfolios in R (60+ stars on GitHub)
- ▷ riskparity.py: optimization of risk parity portfolios in Python (160+ stars on GitHub)