José Vinícius de Miranda Cardoso

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

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https://mirca.github.io
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Education

PhD Student in Electronic and Computer Engineering   *Fall 2019 – Current*
The Hong Kong University of Science and Technology, Hong Kong
Topic: Time-varying graphical models for applied finance
GPA: 4.0/4.0

Visiting Student – Electrical Engineering and Computer Science   *Fall 2014 – Spring 2015*
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   *2011 – 2019*
Federal University of Campina Grande, Brazil

Professional Experience

Teaching Assistant   *Feb 2020 – Current*
The Hong Kong University of Science and Technology, Hong Kong
Courses: Data-driven Portfolio 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*
NASA 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 GSoC Coordinator   *Fall 2019 – Current*
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   *Summer 2019 – Current*
Admin for the OpenAstronomy organization during GSoC 2019
Managing the OpenAstronomy efforts towards participating in the Google Summer of Code.

Google Summer of Code Mentor for the AstroPy Project *Summer 2018*
Project title: Develop astropy tutorials on how to fit data
Mentored an astronomy PhD student during her GSoC 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)
Co-Investigators: Adina Feinstein (University of Chicago), Dr. Daniel Foreman-Mackey (Flatiron), Dr. Jessie Christiansen (IPAC/Caltech), Dr. Rodrigo Luger (U. of Washington), Dr. Daniel Scolnic (U. of Chicago), and Dr. Christina Hedges (NASA Ames), Nicholas Saunders (University of Hawaii), José Vinícius de Miranda Cardoso (Universidade Federal de Campina Grande)

Selected Publications

1. **Cardoso, J. V. M.**, Palomar, D. P., Learning undirected graphs in financial markets, *arXiv preprint* arXiv:2005.09958, May, 2020.

2. Ying, J., **Cardoso, J. V. M.**, Palomar, D. P., Does the ℓ_1-norm learn a sparse graph under Laplacian constrained graphical models?, *arXiv preprint* arXiv:2006.14925, June, 2020.

3. Kumar, S., Ying, J., **Cardoso, J. V. M.**, Palomar, D. P. A unified framework for structured graph learning via spectral constraints. *Journal of Machine Learning Research* (*JMLR*), Jan. 2020.

4. Kumar, S., Ying, J., **Cardoso, J. V. M.**, Palomar, D. P. Structured graph learning via Laplacian spectral constraints. *Advances in Neural Information Processing Systems* (*NeurIPS*), Dec. 2019. Acceptance rate: 21.6%)

5. Davanco, M., I., Liu, J., Sapienza, L., Zhang, C. Z., **Cardoso, J. V. M.**, Verma, V., Mirin, R., Nam, S. W, Srinivasan, K. Heterogeneous integration for on-chip quantum photonic circuits with single quantum dot devices. *Nature Communications*, 2017.

6. **Cardoso, J. V. M.**, *et. al.* An approximate exponentiated Weibull envelope-phase distribution. *IEEE International Symposium on Antennas and Propagation/USNC-URSI National Radio Science Meeting*, 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. Selected, with full travel funding, to the workshop *Preparing for TESS*, 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 Recipient (U$ 2000,00) by the Institute of Electronic and Electrical Engineers (IEEE) to attend the IEEE APS Meeting 2016

5. Young Author Recognition Award, International Telecommunication Union, ITU Kaleidoscope 2015

Competencies

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

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

Languages: Native Portuguese, Fluent English

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

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