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GitHub:
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Nicolás Cozzi

EDUCATION

MSc Statistics and Data Science   **Sep 2020 - Sep 2022**
Katholieke Universiteit Leuven (KU Leuven)

Master thesis: *Modeling Heatwave Impact*, a Machine Learning focused methodology for determining the impact of temperature extremes and climate change on economic growth per country

Business Engineering   **Mar 2013 - Sep 2017**
Pontifical Catholic University of Chile

Teaching assistant in Probability & Statistics, Statistical Inference, and Introduction to Microeconomics

WORK EXPERIENCE

Trainee - Quantitative Risk Management   **Sep 2022 - present**
KBC Bank & Verzekering (Asset Management)   *Brussels, Belgium*

- In charge of the validation phase of a machine learning based portfolio
- Developer of risk monitoring tools (Python)

Advisor - Real Estate Expenditure   **May 2019 - Aug 2020**
Budget Office (Ministry of Finance, Chile)   *Santiago, Chile*

- Part of team establishing formal procedures for requests of real estate rental/renovation/building funds in Public Services
- Collected the first database of real estate rentals
- Helped optimize rental expenditure within and across Public Services
- Analysis of expenditure and of possibilities in real estate space distribution

Inventory Planner   **Sep 2017 - Sep 2018**
Falabella Retail S.A.   *Santiago, Chile*

- Allocation and coordination of daily men's clothing inventory across 40+ stores
- Automated weekly cross-docking allocation using VBA
- Improved weekly reporting of sales and stocks for men's clothing
- Helped drive internet sales within the team

Financial Planning Intern   **Aug 2016 - Dec 2016**
AFP Cuprum S.A.   *Santiago, Chile*

- Automated reporting using VBA Macros
- Forecast of pension sales using SQL and Excel

SKILLS

Python	`Tensorflow`, `scikit-learn`, `PySpark`, `nltk`, `SciPy`, `pandas`, `matplotlib`, etcetera
R	`tidyr`, `xts`, `dplyr`, `urca`, `MASS`, `lme4`, `R2WinBUGS`, `r2jags`, etcetera
Data Vis.	Tableau
SQL	PostgreSQL, Oracle SQL
Programming & Software (Others)	Microsoft Office & Excel, VBA Macros, Stata, LaTeX, SAS
Statistics	Time series analysis, econometrics, GLMM & GAM, Bayesian inference, regularization, factor analysis, hypothesis testing
Machine Learning	Supervised learning, dimensionality reduction, unsupervised learning, NLP
Languages	Spanish (native), English (bilingual)

SIDE PROJECTS

Github repository
- `wb_gdp_predict.ipynb` - ML based GDP growth forecasting, using World Bank data
- `the_guardian_lda.ipynb` - using Latent Dirichlet allocation (LDA) for topic modeling of The Guardian posts - mined through API requests
- `collectingredditapi.ipynb` - very exploratory NLP prediction of political leaning of subreddits
- `geopandas_precip.ipynb` - using geopandas and dask for plotting monthly mean temperatures

Tableau repository
public.tableau.com/app/profile/nicolas.cozzi

OTHER INFORMATION

Citizenship: Chilean; resident in Belgium (work permit + search year until Sep 2023)