

Diego Calderon

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Skills

Programming: Python (scikit-learn, Tensorflow, PyTorch), R, Azure ML, Snowflake, NoSQL, MySQL, Git

Modeling: Machine/Deep Learning, Boosting (XGBoost, lightgbm), Time series (ARIMA), LSTM networks

Technical: Statistics, Optimization (Pyomo, Scipy), Scenario analysis, Reporting (Power BI and Tableau)

Projects: Deployment, Data Pipeline Design, Automation, ML in Energy (CAISO, SPP, MISO, ERCOT)

Education

Drucker School of Management - Claremont Graduate University
M.S. Financial Engineering

Claremont, CA

Reed College
B.A. Mathematics

Portland, OR

Professional Experience

Southern California Edison
Senior Data Scientist Specialist, Trading Market Operations

Remote/Hybrid
2018 – 2023

- Lead cross-functional teams of data scientists, engineers, and product managers to identify and develop high impact, end-to-end solutions for Trading, Optimization, Operations, and Contracts teams
- Designed, trained, implemented, and improved machine learning prediction models for both Short and Long term Demand and Price products in Python
- Built energy storage optimization model which produced \$4.2M in earnings for our customers
- Create and automate reports/experiments/analyses to inform leadership for quick decision making
- Developed and implemented new data pipelines in AzureML/Snowflake environment that reduced data processing times by over 50%

Sempra Energy
Power Trading Analyst, Power Desk

San Diego, CA
2014 – 2018

- Built an optimization model in R using normalized portfolio returns increasing profit by +16.3%
- Collaborated with Traders in the formation of Sempra's Financial Options portfolio strategy to hedge Sempra's fleet of renewable assets
- Optimized physical gas resources using Gas prices, Demand, and localized transmission outages
- Created KPI dashboards to monitor physical asset bidding and improve trade strategy performance

Southern California Edison
Quantitative Financial Analyst, Valuation & Contracts

Rosemead, CA
2012 – 2014

- Modeled hourly nodal price forecast using time series ARIMA process with exogenous features
- Built a stochastic volatility model used for portfolio risk hedging ("the Greeks") simulations
- Constructed a transmission valuation model for imported Wind energy with savings totaling \$14.8M
- Led a team to create 30-year blended Power and Natural Gas price forecasts used in Request for Offer (RFO) valuations

Certifications

Project Management Professional (PMP®) Certificate

2022

Coursera Machine Learning Certificate

2014