

MICHELE FERRAZ FIGUEIRÓ

Data Scientist

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PROFESSIONAL EXPERIENCE

Data Scientist

PagSeguro

📅 September 2019 – October 2019 📍 São Paulo, SP

- Data Scientist responsible for Risk Management problems.

Statistical Consultant and Adjunct Professor

UNICRUZ

📅 August 2012 – December 2018 📍 Cruz Alta, RS

- Statistical Consultant responsible for the experimental design and statistical analysis of the scientific research projects developed by students and professors at University.
- Coordinator of the Applied Statistics Nucleus where the activities of statistical consulting was realized.

PROJECTS

Lévy Processes in Finances

FAPESP/Instituto de Matemática e Estatística / Universidade de São Paulo

📅 Aug 2009 – July 2012

- Short Description: 1) Probabilistic Aspects: studies of specific models used in Finance. 2) Computational Aspects: the calibration of the parameters of the Lévy Processes that models the prices of assets and financial derivatives. 3) Statistical Aspects: to estimate the physical or historical probability.

EDUCATION

B.Sc. in Statistics

Universidade Federal de Santa Maria

📅 March 2017 – at present

Postdoc position in Applied Statistics

Universidade de São Paulo

📅 Aug 2009 – July 2012

Project title: Processos de Lévy em finanças: o problema de calibração e o conceito de assimetria nos mercados financeiros

Ph.D. in Mathematical Physics

Universidade de São Paulo

📅 March 2005 – June 2009

Thesis title: Inflação em Modelos de Gravidade Generalizada: Análise Dinâmica e Singularidades

M.Sc. in Mathematical Physics

Universidade de São Paulo

📅 March 2003 – Feb 2005

Dissertation title: Cosmologia Inflacionária em Modelos de Branas tipo RS-I

B.Sc. in Physics

Universidade Federal de Santa Maria

📅 March 1999 – Dec 2002

MY LIFE PHILOSOPHY

"Once you stop learning, you start dying."
Albert Einstein

TECHNICAL SKILLS

R Programming ●●●●●

RStudio, Rmarkdown, RShiny ●●●●●

IBM SPSS, Matlab, Excel ●●●●●

Applied Statistical Analysis ●●●●●

Data Collection & Processing ●●●●●

Regression, PCA and Clustering ●●●●●

Python Programming ●●●●●

Applied Machine Learning ●●●●●

Prescriptive & Predictive Modelling ●●●●●

PHP web (PHPmyAdmin) ●●●●●

SQL database (MySQL, NoSQL) ●●●●●

NoSQL technologies ●●●●●

LANGUAGES

Portuguese ●●●●●

English ●●●●●

Spanish ●●●●●

Russian ●●●●●

German ●●●●●

INTERNSHIPS

Visiting Research in Statistics

Universidad de la República (UDELAR)

📅 Oct 2010 – Dec 2010 📍 Montevideo, Uruguay

Sandwich Ph.D. in Mathematical Physics

Ludwig Maximilians Universität (LMU)

📅 Dec 2006 – Feb 2008 📍 Munich, Germany

SALARY REQUIREMENTS

- In my current position, I earn R\$ 140,000 per year.
- I am hoping to keep making this salary range. Nevertheless, I am flexible and open to discussing compensation amounts.

REFEREES

Prof. Dr Pedro Alberto Morettin

@ IME/USP

✉ pam@ime.usp.br

Universidade de São (USP)
Instituto de Matemática e Estatística
São Paulo, SP

Prof. Drª Airlane Pereira Alencar

@ IME/USP

✉ lane@ime.usp.br

Universidade de São (USP)
Instituto de Matemática e Estatística
São Paulo, SP

Prof. Dr Alberto Saa

@ IME/UNICAMP

✉ asaa@ime.unicamp.br

Universidade de Campinas (UNICAMP)
Instituto de Matemática e Estatística
São Paulo, SP

COURSES

Risk Management

B3 Education

📅 March 2010 – July 2010 📍 São Paulo, SP

Campus Party CPBR11

Instituto Campus Party

📅 Jan 2018 – Feb 2018 📍 São Paulo, SP

Campus Party CPBR12

Instituto Campus Party

📅 Feb 2019 📍 São Paulo, SP

Minicurso Intermediário de R

6º MeetUp – Ladies SP

📅 Feb 2019 📍 São Paulo, SP

The Data Scientist's Toolbox

Coursera

📅 May 2019

R Programming

Coursera

📅 June 2019

Getting and Cleaning Data

Coursera

📅 June 2019

Machine Learning

Coursera

📅 May 2019 – at present