VITORIA LIMA

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Polyglot and multi-cultural ML Engineer with high-stakes trading experience, seeking impactful roles leveraging AI/ML expertise in technology or quantitative finance.

EDUCATION

Master of Computer Science, Harvard University Sept 2021 - May 2023
Relevant Coursework: Data Science, Numerical Methods, Parallel Computing, Deep Learning (NLP). GPA: 3.9
Cross-Registration with MIT: Computer Vision, Computational Sensorimotor Learning (Reinforcement Learning)
Bachelor of Economics, Freie Universitat Berlin 2017 - 2020
Relevant Coursework: Statistics, Statistical Machine Learning, Probability theory, Time Series Analysis, Econometrics

SKILLS

Technical Skills: Python, Jupyter Notebooks, Pytorch Lightning, Tensorflow, SkLearn, Numpy, Pandas, SciPy, GitHub, Unix, Linux, AWS, Sagemaker, GCP, Docker, Data Science, Linear Algebra, Data Visualization, SQL, Information Retrieval Augmented Generation (RAG), Fine-Tuning LLMs
Soft Skills: Concise and Fast-Paced Communication, Collaborative Problem-Solving and Negotiation
Language Fluency: Professional & Native in: Italian, English, German, Portuguese, Spanish

EXPERIENCE

Machine Learning Engineer May 2024 - Present
Weights and Biases *Boston, MA*

- Develop and implement code demonstrations for proof-of-concept, enabling enterprise customers like OpenAI, NVIDIA, and Microsoft to optimize machine learning experiments and secure contract renewals
- Lead technical consultations with enterprise clients, providing expert guidance on product integration and ML fundamentals across PyTorch, Keras, LLMs (Langchain), and Docker deployments
- Spearhead cross-functional initiatives with product and engineering teams to address feature requests and resolve critical issues, enhancing both backend SDK (Python) and frontend user experience

Machine Learning Research Engineer May - August 2022
Motional - Autonomous Vehicles Research Lab of Hyundai Motors Group *Boston, MA*

- Engineered a comprehensive data pipeline using SQL to implement AI/ML models for anomaly detection in road events, enhancing autonomous vehicle safety. Conducted advanced statistical modeling including non-parametric bootstrapping, Bayesian statistics, and MCMCs to extract actionable insights for research teams
- Led cross-team efforts to develop new performance metrics, advancing autonomous vehicle technology

Fixed Income Trader - EGB, Euro Gov Bonds - Global Markets Analyst Jan - August 2021
Bank of America Merrill Lynch *Paris, France*

- Orchestrated trading strategies across multiple desks, providing buy-side clients with immediate liquidity, tailored pricing, and strategic trade recommendations. Compiled and presented comprehensive PnL reports for European Rates trading flows, spanning 10+ trading teams, to senior management
- Analyzed macroeconomic indicators including inflation, unemployment, and initial jobless claims to produce synthesized reports on ECB, FED, BoE, and BoJ monetary policy meetings

Trading Summer Analyst - Global Markets June - August 2020
Bank of America Merrill Lynch *London, UK*

Trading Summer Analyst - Global Markets June - August 2019
Goldman Sachs *London, UK*

PROJECTS

Sequential Modelling as an alternative to Transformers in RL Pioneered implementation of cutting-edge S4 model as a Transformer replacement, achieving 86% reduction in trainable parameters while maintaining performance.
PCA on European Term Structure. Conducted Principal Component Analysis (PCA) on European Government Bond yields, evaluating the efficacy of the first 3 principal components for portfolio risk management in positive and negative interest rate environments.

AWARDS & LEADERSHIP

- Member of the **Google Computer Science Research Mentorship Program** network within the AI community.
- Scholarships: ERP Scholarship - cash prize (50k$) towards tuition fees by the German Government; 1st prize Best Thesis Award from the German Central Bank; Deutschland Stipendium Scholarship.