VITORIA LIMA

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Polyglot and multi-cultural ML Engineer, previously a Trader on Bank of America's high-stakes trading floors, seeking highly impactful roles as a **Quant** in the Hedge Funds space.

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*
- Producing code demos for PoC to best assist our enterprise customers such as OpenAI, NVIDIA, Microsoft and others to best structure and operate their machine learning experiments, ensuring their respective contract renewals
- Guiding customers through deep dives and calls providing technical expertise from both a product and ML fundamentals perspective across model integrations (PyTorch, Keras), LLMs (Langchain), and local instances (Docker)
- Fostering cross-functional collaboration with product and engineering teams for feature requests and triaging bugs using Jira to improve the backend SDK (python) as well as frontend Weights and Biases' workspace

Machine Learning Research Engineer — May - August 2022
Motional - Autonomous Vehicles Research Lab of Hyundai Motors Group — *Boston, MA*
- Built an integrated data pipeline with SQL from different sources to implement AI/ML models for anomalous events on the road (i.e. jaywalkers). Extracted findings for research teams with advanced statistical modelling (non-parametric bootstrapping, Bayesian statistics, MCMCs etc.)
- Enabled cross-functional collaboration with product and engineering teams to identify new metrics features

Fixed Income Trader - EGB, Euro Gov Bonds - Global Markets Analyst — Jan - August 2021
Bank of America Merrill Lynch — *Paris, France*
- Collaborated across 5+ trading and sales desks to provide our clients on the buy-side immediate liquidity, bespoke pricing and trade ideas. Compiled EGB and rates floor PnL reports to upper management overseeing trading flows across the European Rates spanning over 10+ trading teams department on a daily basis
- Monitored macro prints, such as inflation, unemployment, initial jobless claims, etc. Produced synthesized macro reports ahead, during, and after Monetary Policy Meetings on the ECB. Monitored and followed actively ECB (European Central Bank), FED (Federal Reserve), BoE (Bank of England) and BoJ (Bank of Japan)

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 Implemented the innovative S4 model as a replacement for a Transformer. Reduced by 86% the number of trainable parameters required [(Report here)](#)
PCA on European Term Structure. Applied PCA to European Government Bond yields and assessed the first 3 PC readiness for portfolio risk management in a positive vs a negative interest rates environment [(Report here)](#)

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.