

GUSTAVO VARGAS

CURRICULUM VITAE

Personal information

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Education

- 2018 – 2019 Master in **Data Science and Big Data in Finanzas** at AFI Escuela de Finanzas
- 2014 – 2023 **Bachelor in Economics** at UNED – Part time
- 2013 – 2013 **Financial Analysis** diploma – UNMSM – Peru
- 2007 – 2012 **Building Engineering** at Universidad Politécnica de Madrid (UPM)

Professional experience

Feb 2021 – Present Kairos Digital Solutions: *Data Scientist.*

1. Development, tracking and monitorization of Machine Learning models using MLFlow and AirFlow.
2. Project development using OpenAI APIs, Dalle and GPT-3.5, for automated blog article writing assistant.

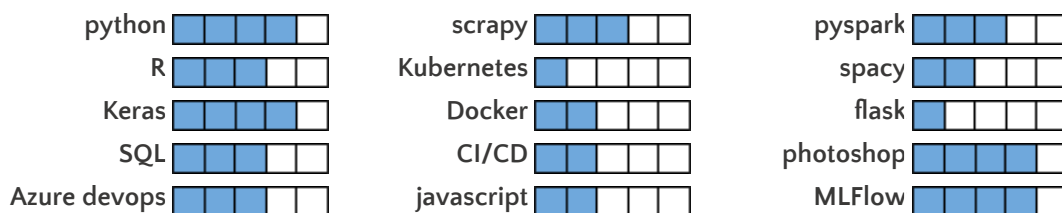
Feb 2021 – Aug 2022 EY: *Machine Learning Engineer.*

3. Development of time-series forecasting app using shiny, modeltime and tidymodels, and deploying it to Azure with docker.
4. Working as a Software Developer and Machine Learning Engineer in a project for text recognition on images. Stack used is Docker, Kubernetes and Python using CI/CD on Azure Devops. In the last two months, I was responsible for the development of a feature of the system with a team of two people. Communication with clients to define goals and metrics.

Jun 2019 – Feb 2021 ETS Asset Management Factory: *Data Scientist.*

1. Research and development of synthetic time series for financial prediction, using Generative Adversarial Networks with Keras, tensorflow and pytorch. The result was internal papers and code discussed with the team.
2. Valuation of reverse convertible notes (exotic options) with Montecarlo simulations.

Key Skills



Languages

