

MIGUEL PEREIRA TORRES DA COSTA

Current Job: Data Scientist at InfluencersMarketing

Date of Birth: 25th July 1995

Nationality: Portuguese

Education: First Class Honours BSc and Masters in Mathematics at Oxford University



CONTACT

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PROFESSIONAL SUMMARY

Experienced Data Scientist / Mathematician with a demonstrated history of handling end to end data solutions in fields such as fashion, finance and marketing. Skilled in Analytics, Research, Machine Learning, and Data Mining. Strong professional with a First Class Honours Mathematics degree from Oxford University.

SKILLS

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|-----------------------|----------------------------|-------------|
| ●●●●● English | ●●●●● Mathematics | ●●○○○ Linux |
| ●●●●● Portuguese | ●●●○○ Machine Learning | ●●○○○ Git |
| ●●●●● Driving License | ●●●○○ Python | ●●○○○ SQL |
| | ●●○○○ Keras and Tensorflow | |

PREVIOUS EXPERIENCE

Founder of QuestPowered (Jun 2020 – Present)

- Built a forecasting platform over 6 weeks.
- Built KPIs for measuring forecasting ability under random outcomes based on concepts from Information Theory and Measure Theory.
- Self taught Django as a website development platform.
- Setup a custom domain and server for delivering the product.
- The existing platform can be accessed via <https://questpowered.com>

Portfolio Risk Analyst at BlackRock's Financial Modeling Group, Budapest (Sept 2018 – Jun 2020)

- Expanded a dividend forecast model built for the US Market to 18 other countries, providing near global coverage given the unequal wealth allocation between countries.
- Studied statistical anomalies on live market data under daily deadlines, delivering reports to our clients with full understanding of all data handed over.
- In a team of 5, implemented a novel and experimental risk analysis methodology in a week as part of a hackathon project and presented it to a Regional committee, getting 2nd place in EMEA.

Teacher at CamExpress Summer Programme, Shanghai (Jul 2018 – Aug 2018)

- Developed lesson plans for classes ranging between 8 and 41 students.
- Prepared assessment materials aimed at ranking the students' performance.
- Was rewarded monetary prizes based on my performance as a teacher and the contribution of new materials

Data Scientist at Farfetch, Porto (Jul 2017 – Dec 2017)

- Improved the performance of Farfetch's Product Ranking Algorithms.
- Played a role in the distribution of sprint tasks while following an agile methodology.
- Connected the development cycle from the initial business need, to software development, internal testing and user testing.
- Collaborated in the setup of a automatic clothing identifier using Python's Keras package.

Mathematics Tutoring (2017 – Present)

- Students' age range between 10 and 34 years old.
- Swiftly adapted my domain knowledge to the students background in order to make the most of the tutorial sessions.
- More details found at <https://universitytutor.com/tutors/944174>

Number Theory Researcher at Oxford University, Oxford (Jun 2016 – Jul 2016)

- Learnt the basics of Elliptic Curves during a 1 week crash course with Dr Jennifer Balakrishnan.
- Adapted algorithms by William A. Stein in order to efficiently populate databases of Elliptic Curves, running these algorithms using Google Cloud while keeping running costs to a minimum.

Data Scientist Summer Intern at Farfetch, Porto (Jul 2015 – Aug 2015)

- Built an internal Fraud Detection System at Farfetch.
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- As it was my first internship, I self taught Machine Learning in Python, R and SQL during the initial weeks.
- The foundational code was built over the span of a 7 week internship.

Oxford's RAG Casino Croupier, Oxford(2014 – 2016)

Raise and Give (RAG) is a charity which aims to raise money and donate it to other institutions in greater need. As a Poker Croupier, I performed quick mental arithmetic in order to split pots appropriately, while maintaining a formal posture during the occasional presence of tipsy players.

EDUCATION

Master in Mathematics at Oxford University (October 2017 – June 2018)

Final Grade: Upper Second Class

Bachelours in Mathematics at Oxford University (October 2013 – June 2016)

Final Grade: First Class Honours

1st year: Groups and Group Actions, Linear Algebra, Analysis, Probability, Design and Analysis of Algorithms, Functional Programming (Haskell), Imperative Programming (Scala)

2nd year: Linear Algebra, Differential Equations, Metric Spaces and Complex Analysis, Rings and Modules, Integration, Probability, Topology, Number Theory, Graph Theory, Projective Geometry

3rd year: Topology and Groups, Algebraic Curves, Algebraic Number Theory, Banach Spaces, Hilbert Spaces, Information Theory, Martingales Through Measure Theory, Continuous Martingales & Stochastic Calculus.

High School – Grande Colégio Universal (October 2005 - June 2013)

Final Grade: 19.2

MISCELLANEOUS

Information Pricing Jupyter Notebook

In the age of KPIs, some of the more humane traits are arguably non measurable, such as affection. Hubbard convincingly argues in his book "How to Measure Anything" that anything can be measured, and a framework for pricing information / new measurements. I've built a Python implementation of his ideas here: <https://colab.research.google.com/github/migueltorrescosta/tutor/blob/master/ExpectedOpportunityLoss.ipynb>

G-Research Algorithmic Trading Competition (Nov 2014)

Developed an high frequency trading algorithm for a simulated stock exchange based exclusively on the order book. Received the 1st Prize

LIYSF Participant - London International Youth Science Forum (Jul 2014 – Aug 2014)

Entry fully funded by the Calouste Gulbenkian Foundation, awarded based math Olympiad performance. LIYSF aims to expose young students to the world of STEM across national barriers and continents.

Math Olympian as a member of Delfos Project (2010 – 2013)

Represented Portugal due to my performance at the National Math Olympiads and Delfos' selection exams. Achieved a total of 3 Bronze Medals, 3 Silver Medals and 2 Gold Medals.

Hands on Particles

Attended Masterclasses on Particle Physics Organized by the European Particle Physics Outreach Group

PUBLISHED ARTICLES

A data mining based system for credit-card fraud detection in e-tail (<https://doi.org/10.1016/j.dss.2017.01.002>)

- Co authored a paper with Nuno Carneiro at Farfetch based on the results of my first internship

OLYMPIADS

May 2009	Portuguese National Chemistry Olympiad	Silver Medal
November 2010	Paulista Math Olympiad (Portugal and Brazil)	Bronze Medal
March 2012	Portuguese National Math Olympiad	Gold Medal
July 2012	Portuguese Speaking Countries Math Olympiad	Silver Medal
November 2012	Paulista Math Olympiad	Silver Medal
March 2013	Portuguese National Math Olympiad	Bronze Medal
August 2013	Portuguese Speaking Countries Math Olympiad	Gold Medal
September 2013	Ibero-American Math Olympiad	Bronze Medal
