Silvana Acosta

Data Scientist ● Econometrician

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Experience

Data Scientist, Associate Director
UBS

📅 Jun 2020 – Oct 2020   📍 Switzerland

Anti financial crime models within the AI, Monitoring & Surveillance Models Validation Team. Running transaction models validation projects, which included performing assessments of the models, its documentation, and underlying data sets. I worked with Python, Jupyter, and Oracle, and interacted with different internal stakeholders.

Quantitative Risk Analyst
Nasdaq

📅 Apr 2019 – Jun 2020   📍 Sweden

Dimension reduction techniques, clustering algorithms, and option pricing models, using data sets of millions of rows with R. Fetching and assembling data from SQL Servers, analysis, modeling, documenting, creating automatic reporting, data visualization and presentations.

Researcher & Teacher
Aarhus University - CREATES

📅 Sep 2013 – Aug 2018   📍 Denmark

Parametric and non-parametric estimators, simulations, developing mathematical results, and analysis of the TAQ dataset of the NYSE at a 1-second frequency. I also taught econometrics.

Researcher & Teacher
UdelaR & UM Universities

📅 Mar 2008 – Aug 2013   📍 Uruguay

Policy impact analysis within economics of education and preliminary analysis on behavioural experiments and macroeconomics data sets. I also taught introductory micro and macro for undergraduates.

Education

Ph.D. in Economics
Aarhus University - CREATES

📅 Sep 2013 – Aug 2018   📍 Denmark

Financial Econometrics, Time-Series, High-Frequency Data, and more.

M.Sc. in Economics
Aarhus University - CREATES

📅 Sep 2013 – Sep 2015   📍 Denmark

Real Analysis, Probability Theory, Markov Chains, and more.

M.A. (c) in Economics
Universidad de Montevideo

📅 Sep 2011 – Jul 2013   📍 Uruguay

Microeconomics, Macroeconomics, and Econometrics.

"Things get done only if the data we gather can inform and inspire those in a position to make difference."

Proud of

🏆 **Grants and Scholarships**
Working while studying, I succeeded also to get young researcher national grants and a scholarship in Uruguay.
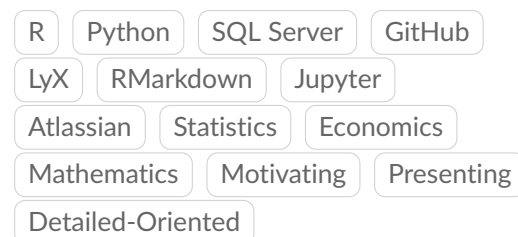
💗 **First Generation Graduate**
Second one to get a bachelor degree in my family (congrats cousin!), and the first one to get graduate studies.
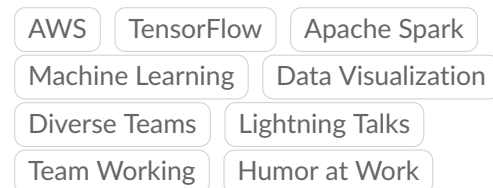
💗 **Converting and New Beginnings**
From economics to math and finance, to programming and data science, and in the way, having lived in 5 countries.

Skills

R   Python   SQL Server   GitHub   LyX   RMarkdown   Jupyter   Atlassian   Statistics   Economics   Mathematics   Motivating   Presenting   Detailed-Oriented

Interested in

AWS   TensorFlow   Apache Spark   Machine Learning   Data Visualization   Diverse Teams   Lightning Talks   Team Working   Humor at Work

Languages

English   ●●●●○
Spanish   ●●●●●

My Week