

Alberson Miranda

DATA SCIENCE | ANALYTICS | ECONOMICS

Vitória, Brazil

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Industry Positions

Banestes SA

ADVISOR

- Risk Models Office.
- Build, monitor and tune risk related models through statistics and machine learning (credit, liquidity, market, stress etc.)
- Perform economics analysis in order to support models.
- Stack: R, MS SQL Server, Python, VSCode, Jira, Bitbucket.

Vitória, Brazil

Jul. 2024 - Present

Banestes SA

ADVISOR

- Analytics in Credit Innovation Office.
- Train, evaluate and interpret models, tests and statistical experiments to assist in the decision making and data-related products.

Vitória, Brazil

Apr. 2022 - Jun. 2024

Banestes SA

INNOVATION COORDINATOR

- Wrote equations for optimal fee and waiving for credit cards.
- Involved in open and incremental innovation programs.

Vitória, Brazil

Oct. 2021 - Mar. 2022

Banestes SA

SQUADS COORDINATOR

Banestes SA

HEAD OF COLLECTION

- Developed strategies and managed contracts.
- Applied several econometric techniques for collection and budget planning.

Vitória, Brazil

Jan. 2020 - Sep. 2021

Vitória, Brazil

Apr. 2014 - Dec. 2019

Banestes SA

LOAN OFFICER

Vitória, Brazil

Jul. 2008 - Mar. 2014

Education

Universidade Federal do Espírito Santo

PHD IN ECONOMICS

- Research area: Time Series Econometrics.
- Studied units include Input-Output Analysis, Evaluation of Public Policies, Numerical Linear Algebra, Multivariate Methods for Data Analysis.

Vitória, Brazil

Jan. 2024 - Present

Universidade Federal do Espírito Santo

M.Sc IN ECONOMICS

- Thesis: Machine Learning Methods for Optimal Reconciliation of Hierarchical and Grouped Time Series
- Studied units include Advanced Microeconomics, Advanced Macroeconomics, Advanced Econometrics, Time Series Analysis and Economics of Information, Culture and Knowledge.

Vitória, Brazil

Jan. 2022 - Dec. 2023

Instituto Federal do Espírito Santo

B.Sc IN MATHEMATICS

Universidade Federal do Espírito Santo

B.Sc IN ECONOMICS

Vitória, Brazil

Fev. 2018 - Dec. 2023

Vitória, Brazil

Fev. 2007 - Dec. 2013

Software

da Silva Miranda A (2024). *fio: Friendly Input-Output Analysis*. R package version 0.1.6, <https://CRAN.R-project.org/package=fio>.

The *fio* package was written in the context of my PhD, when studying input-output analysis. It uses Rust programming language to speed up linear algebra operations and it's currently the fastest software for input-output analysis.