

Alberson Miranda

DATA SCIENCE | ANALYTICS | ECONOMICS

Vitória, Brazil

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Industry Positions

Banestes SA

ADVISOR

Vitória, Brazil

Jul. 2024 - Present

- 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.

Banestes SA

ADVISOR

Vitória, Brazil

Apr. 2022 - Jun. 2024

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

Banestes SA

INNOVATION COORDINATOR

Vitória, Brazil

Oct. 2021 - Mar. 2022

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

Banestes SA

SQUADS COORDINATOR

Vitória, Brazil

Jan. 2020 - Sep. 2021

Banestes SA

HEAD OF COLLECTION

Vitória, Brazil

Apr. 2014 - Dec. 2019

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

Banestes SA

LOAN OFFICER

Vitória, Brazil

Jul. 2008 - Mar. 2014

Education

Universidade Federal do Espírito Santo

PHD IN ECONOMICS

Vitória, Brazil

Jan. 2024 - Present

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

Universidade Federal do Espírito Santo

M.Sc IN ECONOMICS

Vitória, Brazil

Jan. 2022 - Dec. 2023

- 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.

Instituto Federal do Espírito Santo

B.SC IN MATHEMATICS

Vitória, Brazil

Fev. 2018 - Dec. 2023

Universidade Federal do Espírito Santo

B.SC IN ECONOMICS

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.