Maximiliano Greco

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https://mmngreco.github.io · https://github.com/mmngreco · https://gitlab.com/mmngreco

Education

University of Saragossa — Saragossa, Spain
Course Economics — Sep. 2009 - Sep. 2017

University of Michigan — Coursera
Degree in Python for Everybody Specialization — Apr. 2016 - Apr. 2016

Erasmus University Rotterdam — Coursera
Degree in Econometrics: Methods and Applications — Aug. 2016 - Aug. 2016

Standford University — Coursera
Degree in Automatic Learning — Dec. 2016 - Dec. 2016

University of Michigan — Coursera
Degree in Introduction to Data Science in Python — Jan. 2017 - Jan. 2017

London Imperial College — Coursera
Course Mathematics for Machine Learning: Linear Algebra — Jan. 2021 - Jan. 2021

Experience

Carto — Madrid, Spain
Data Engineer — Sep. 2022 - Present

- Standarize metadata management creating a python interface.
- Refactorize airflow deployment process to make it reproducible and automatic.

ETS Asset Management Factory — Madrid, Spain
Quantitative Developer — Nov. 2017 - Sep. 2022

- Developed a Python library to standardize financial calculations.
- Created a Python library of technical indicators.
- Standardized the testing workflow by creating a testing guide.
- Standardized the CICD processes by defining gitlab-ci.yml, including Docker, GitLab, and Python.
- Migrated Forex investment strategies from Matlab to Python.
- Managed projects using Scrum and tracked issues.
- Contributed articles to quantdare.com.

Pandas
Contributor

- Removed not necessary bn switch decorator on nansum #20481
- Fixed WOM offset when n=0 #20549
- BUG: Fix first_last_valid_index, now preserves the frequency #20569

ETS Asset Management Factory — Madrid, Spain
Quantitative Developer (Intership) — Nov. 2016 - Nov. 2017

- Conducted an assessment of the usefulness of statistical indicators, such as Hurst, Gini, Sharpe ratio, etc.
- Created comprehensive documentation for the developed code.
- Contributed articles to quantdare.com.

Skills

Programming Languages:	Python, Matlab, SQL, Javascript
Python Quant:	Numpy, Pandas, Scikit-learn, Scipy, Bottleneck, Numba, Keras, OOP
Hacking:	VIM, Bash, Zsh, Tmux
Blogging:	Markdown, WordPress
CI/CD:	Jenkins, GitLab, Git, Pytest, Docker, Flake8, Pip, Sphinx
Maths:	Linear regression, Calculus, Statistics, Econometrics
Electronics:	Arduino, Soldering, MicroPython

Awards

Pycones Hackathon Kernel Analytics Oct. 2018

I participated in a Kaggle-like hackathon focused on predicting the next popular product for a sport shop. The hackathon organizers provided us with three different data sources (sales, products, and images) to work with. The key to success in this competition was effective feature engineering. To develop our models, we utilized the xgboost and lightgbm frameworks.

Personal projects

Econstuff *Python, Wordpress, HTML, CSS* https://econstuff.com

While I was at university, some friends and I were eager to expand our knowledge of economics. We decided to create a blog, Econstuff, to document our learning. Using WordPress as our platform, we wrote articles about various topics related to economics and other social sciences.

IneqPy *Python, C++, Numba, Jupyter Notebook, Latex* IneqPy

During the final years of my economics degree, I developed a strong interest in inequality, a branch of public economics that examines the distribution of wealth. I chose this topic as the focus of my dissertation. However, I encountered a challenge in my research as I was unable to find an open-source project that provided the necessary inequality indicators for analysis. As a result, I decided to take matters into my own hands and write the project myself.

Pybonacci *python, github, pandas, numpy, bottleneck* Post

Pybonacci is a Spanish blog about scientific Python where I wrote a post describing how Pandas, NumPy, and Bottleneck work and comparing them.