

J.FRANCISCO MUÑOZ

FINANCIAL MACHINE LEARNING ENGINEER

Financial Engineering (B.Eng), Data Science (M.Sc). A Machine Learning Engineer / Data Scientist interested in the intersection between Machine Learning and Blockchain technologies for Decentralized Finance. See some of my technical experience at: github.com/IFFranciscoME

TECHNOLOGIES

Python / R / Go
TensorFlow / PyTorch
Linux / Git / AWS / Docker
LaTeX / Jupyter / Colab
SQL / JSON / Unstructured
TEAL / Solidity

METHODS

Time Series Forecasting
Algorithmic Trading
Evolutionary Computation
Parallel Programming
Cloud Computing
Statistical Learning
LSTM/CNN
Smart Contracts

CERTIFICATIONS

AWS Cloud Foundations
Data Science Specialization
Docker for Data Scientists
Statistical Learning

AWARDS

1st Place Research Poster 1st Place FinTech Hackathon Top Performer in CME Trading Challenge

USERS & CONTACT

Github: IFFranciscoME LinkedIn: IFFranciscoME www.iffranciscome.com

WORK EXPERIENCE

ASSOCIATE PROFESSOR

AUG 2017 - PRESENT

ITESO University

- Design, document, teach, and constantly update technical material.
- Financial Machine Learning for Trading Systems.
- Market Microstructure Models (Blockchain-Based Digital Assets).

MACHINE LEARNING RESEARCHER

AUG 2020 - PRESENT

iteracapital.ai

- Freelance consultancy for research in Financial Machine Learning projects.
- Design, optimization, and backtest of trading systems.
- Subsequential financial time series clustering.

TECHNICAL CO-FOUNDER

ENE 2018 - MAY2020

iteralabs

- Startup valuation with scientific models implemented in AWS.
- Follow-up grant awarded by the National Council of Science and Technology (CONACYT).
- Exit by selling the technology to a university Startup Incubator.

TECH LEAD, DATA SCIENCE AND ALGO TRADER

MAY 2016 - MAY 2017

TradingPal

- Machine Learning for online prediction of Financial Time Series.
- Cloud Computing (AWS) Optimize/Deploy/Monitor of Algo Trading Systems.
- Technical lead of the onsite and remote team.

TECH LEAD (PAP) MATHEMATICS & PHYSICS DEPARTMENT

FEB 2015 - APR 2016

ITESO University

- Consultor in Optimization Methods for Investment Programs in Financial Intermediaries.
- Statistical Learning, Time Series Forecasting, Quantitative Finance R codes.

EDUCATION

M.SC IN DATA SCIENCE

AGO 2019 - MAY 2021

ITESO University

- Cloud computing (AWS) for Financial Machine Learning Applications.
- Genetic Programming and Genetic Algorithms for Trading Systems.

B.ENG IN FINANCIAL ENGINEERING

AGO 2013 - DEC 2015

ITESO University

- Lead a team to win 1st place in Programming Hackathon (mxHacks II FinTech Ed).
- Lead a team to World Top Performer (CME Trading Challenge 2014).