LUIZ MANELLA PEREIRA

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EDUCATION

Florida International University - School of Computing and Information Sciences Miami, FL Major Advisor: Prof. M. Hadi Amini PhD in Computer Science **Tentative Dissertation Title:** Optimal Transport for Machine Learning: From Federated Learning to Infrastructure Resilience **Tentative Graduation:** May 2025 **GPA:** 4 0/4 0

Florida International University

Bachelor of Business Administration in Finance | Bachelor of Science in Applied Mathematics Completion: May 2018 | Dec 2020 **GPA:** 3.87/4.0 | 3.89/4.0

Miami, FL

RESEARCH & FELLOWSHIPS

Publications:

- Luiz Manella Pereira, Luis Caicedo Torres, M. Hadi Amini, "Topological Data Analysis for Network Resilience Quantification," Springer Nature Operations Research Forum, Article 29, vol. 2, no. 2, pp.1-17, 2021.
- Luiz Manella Pereira, S.S. Iyengar, M. Hadi Amini, "On the Impact of the Embedding Process on Network Resilience Quantification," 2021 IEEE CPS - International Conference on Computational Science and **Computational Intelligence**
- Ahmed, Khandaker Mamun; Ghareh Mohammadi, Farid; Matus, Manuel; Shenavarmasouleh, Farzan; Manella Pereira, Luiz; Ioannis, Zisis; and Amini, M. Hadi "Towards Real-time House Detection in Aerial Imagery Using Faster Region-based Convolutional Neural Network ", IPSI Transactions on Internet Research, vol. 19(2), pp. 46-54, 2023. https://doi.org/10.58245/ipsi.tir.2302.06

Preprint and Under Work:

- Luis Caicedo Torres, Luiz Manella Pereira, M. Hadi Amini, "A Survey on Optimal Transport for Machine Learning: Theory and Applications," arXiv, 2021
- Luiz Manella Pereira, M. Hadi Amini, "OT-Based Domain Alignment as a Preprocessing Step for Federated Learning"
- Luiz Manella Pereira, M. Hadi Amini, "Heterogeneous Federated Reinforcement Learning using Wasserstein Barycenters"

Publication Awards:

2021 Operations Research Forum (ORFO) Best Paper Award - "Topological Data Analysis for Network Resilience Quantification"

Solid lab

Ph.D. Fellow

- Led the construction of a survey paper on how optimal transport is being applied in machine learning and what theoretical breakthroughs will allow it to become mainstream and permeate real-life problems
- Contributed to a project that integrated artificial intelligence and machine learning for healthcare which was supported by the Florida Department of Health

FIU - CAESCIR

Ph.D. Fellow

• Led research projects that leveraged advanced computing tool to study our nation's critical infrastructures

Miami, FL

May 2020 – Present

Miami, FL May 2020 – August 2022

• Developed a novel method to quantify network resilience of abstract networks using topological data analysis, optimal transport, and algebraic topology

EXPERIENCE

National Nuclear Security Administration - MSIIP | ORISE

Machine Learning Research Intern - Savannah River National Lab

- Developed reinforcement learning and control algorithms to optimize movements in robotics
- Optimized hardware/software integration in communication-constrained microcontroller-based robotics
- Developed robotics skills through hands-on work with servos, sensors, wireless communication, and Arduino
 programming

Algo-nomics LLC

Quantitative Researcher and Machine Learning Engineer

- Performed full-stack software engineering roles such as building full-scale finance software using HTML, CSS, JS, Python, Microsoft Azure, Stripe, and Auth0
- Performed quantitative research in the hybrid space of finance, mathematics, statistics, and machine learning
- Constructed and tested optimized portfolios using FML, mathematics/statistics, and portfolio theory
- Improved execution system speeds by ~75% to run mid-frequency strategies that trade in the 0.5-2 second time frame
- Programmed control systems for ultra-realistic simulation and backtesting environments which handle large combinations of algorithms and leverage tick data and level 2 data to embed microstructure models
- Implemented various deep learning pipelines (e.g., LSTM, Transformers) to build novel predictive tools for financial risk management
- Created and implemented a custom Retrieval Augmentation Generation pipeline with LLM for document Q&A with built-in filtration of hallucinated responses

Man Numeric

Quantitative Research Intern

- Performed quantitative analysis on alpha factors to improve energy sector models and sub-industry models
- Graphically displayed inherent problems to vendor factor data as a result of statistical data analysis using Python
- Researched, categorized, and back-tested ~400 factors as part of an in-sample/out-of-sample research study

CERTIFICATES

- NVIDIA Fundamental of Deep Learning
- NVIDIA Generative AI with Diffusion Models
- NVIDIA Building Transformer-Based Natural Language Processing Applications
- NVIDIA Building Conversational AI Applications

- NVIDIA Data Parallelism: How to Train Deep Learning Models on Multiple GPUs
- NVIDIA Model Parallelism: Building and Deploying Large Neural Networks
- FIU International Bank Management
- Bloomberg Bloomberg Market Concepts

SKILLS, ACTIVITIES & INTERESTS

- Languages: Fluent in Portuguese and proficient in Spanish
- Computer: Microsoft Word, Excel, PowerPoint, Bloomberg
- ML/AI: PyTorch, Sk-learn, Numpy, Pandas, Matplotlib, Plotly, Gymnasium
- Programming: Python, SQL, Git, Jupyter Notebooks, RPi
- Technologies: CUDA, Azure Cloud and DevOps
- Web Technologies: Flask, HTML, CSS, JavaScript
- Interests: Mathematics, Engineering, Neuroscience, Robotics, Augmented Reality, Autonomous Systems
- Accomplishment: Retired World Class International Figure Skater for Brazil

Miami, FL June 3rd 2024 – August 23rd 2024

Miami, FL

Boston, MA Mav – August 2019

June 2018 – March 2024