

# Luciana Figueroa Valdivia

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## PROFILE

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BSc with Major in Statistics, interested in learning new subjects, especially those related to Data Science. Proactive, analytical, organized, with high communication, leadership, teamwork and problem solving skills.

## SKILLS

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### Statistical and CS:

- Advanced statistical modeling: Linear, non-linear, mixed and generalized models.
- Multivariate data analysis: Dimensionality reduction (factor and cluster analysis, PCA), variable selection, discriminant analysis, latent variable modeling.
- Survey methods and sampling techniques.
- Knowledge of bayesian, survival and risk modeling methods and techniques.
- Experimental designs (randomized trials design).
- Supervised and non-supervised machine learning methods
- Natural Language Processing: Text pre-processing (stemming, lemmatization, ngrams), topic modeling (LDA, LSA), sentiment analysis.
- Large databases management.
- Regularization algorithms: Ridge regression, LASSO, Elastic Net.

### Programing languages and tools:

- R, Python, SPSS, SQL
- DB2, Visual Studio
- Power BI

## WORK EXPERIENCE

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### 01/2019 – Present: Senior Analyst

#### Scotiabank Peru – Acquisition, Linkage and Analytics Division

- Large database management: Creation of ETL procedures (with SSIS) to gather information that later goes through an statistical quality control so we can properly use it in our models and business strategies.
- Predictive and descriptive modeling to calculate default, churn and elasticity probabilities to understand the behavior of our current and potential customers. We integrate all of the models to create a strategy that allows us to push the products toward the people that will answer best.
- Created and monitored sales channels performance dashboards. Based on these indicators, redirected our best customers to the most appropriate one, generating an improvement in sales revenue of 5-10%.
- Weekly meetings with different managers and VPs to show the strategies currently used to achieve the sales goals and answer different inquiries they might have.
- Generated a sales potential improvement of +S/20 million by performing an analysis on our portfolio composition during the COVID-19 pandemic, where the reason for our previous sales under-performance was uncovered.

## **01/2018 – 12/2018: Intern**

### **Central Reserve Bank of Peru – Economic Research Division**

- Text mining techniques and time series models were used to obtain and understand information from the press communications released by the Central Bank with the goal of analyzing how these affected the inflation forecast. Newspaper analysis were also made to understand the contribution of economic news to forecasting the exchange rate.
- Presentation of researches at the Central Banks anual conference (XXXVI Encuentro de Economistas del BCRP).
- Visualization of data: Heat maps and other graphs were created to show how the dollarization in the real state advertisement in Peru was growing.

## **08/2017 – 12/2018: Teacher Assistant**

### **Pontificia Universidad Católica del Perú**

- Weekly lectured complementary classes to undergrad students, solving exercises to reinforce what was taught in their Statistics course.
- Graded evaluations and projects handled through out the semester by the profesor.

## **02/2017 – 08/2017: Intern**

### **Banco de Crédito del Perú – Risk Management Division**

- Ensure the quality of the information contained in the databases used by the modeling team using univariate and multivariate tests, descriptive statistics and trend analysis.
- Validate the implementation process by recreating the steps explained in the documentation given by the modeling team. For this, SQL was used to extract the needed databases and the model building was made using Rstudio.
- Generation of business reports showing the final results of the validation made with the purpose of detecting improvement opportunities for the models used. This reports were also made into a presentation that were shown to all the involved divisions, such as the modeling one.

## **ACADEMIC EXPERIENCE: CONFERENCES AND CONTESTS**

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Speaker **2018** (Cardiff, 03/09 – 06/09)

### **Royal Statistical Society 2018 Conference**

Presented my BSc thesis in a poster format titled “Newspaper Analytics and the Dynamics of the Exchange Rate in Peru”. This research was done during my time as an intern at the Central Bank.

<https://events.rss.org.uk/rss/frontend/reg/absViewDocumentFE.csp?documentID=1263&eventID=194>

Attendant **2018** (Lima, 30/10 - 31/10)

### **RXXXVI Encuentro de Economistas del BCRP**

Annual conference held by the Central Reserve Bank of Peru, where economic related studies are shown. It was shown how the language that the Central Bank uses for their press communication has an impact on different macroeconomic variables. For this study Topic Modeling techniques were used.

<http://www.bcrp.gob.pe/proyeccion-institucional/encuentro-de-economistas/xxxvi-encuentro-de-economistas-del-bcrp.html>

Contestant **2016**

### **Datafest – Third place**

Contest held by BCP (Banco de Crédito del Perú) and ESAN (Escuela Superior de Administración y Negocios) where each team had to use a real database set that held information about small and medium Peruvian companies with the objective of creating a model to predict the annual income of them, alongside of a business strategy using the information obtained to maximize the banks share of wallet.

## EDUCATION

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BSc with Major in Statistics *2012 - 2018*

Graduated with Diploma of Merit

**Pontificia Universidad Católica del Perú**

## LANGUAGES

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Spanish: Native

English: Fluent Level (TOEFL: 103/120)

Portuguese: Intermediate level