

Fernando De Meer Pardo

DATA SCIENTIST · MACHINE LEARNING ENGINEER

Zürich, Switzerland

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🎓 Google Scholar: Fernando De Meer Pardo | 🗣️ Languages: Spanish (Native) English (Fluent) French (Advanced)
German (Intermediate)



Personal Profile

I am a mathematician specialized in **Machine Learning** and **Data Science**. I have participated in several projects in both industry and academia involving **Generative AI**, **Reinforcement Learning** and **NLP**. In the past years, my PhD work has been focused on applications of **AI in Data Management** problems, in particular solving **Record Linkage/Entity Matching** challenges via **Language Models (LLMs)** in real-world settings.

Education

University of Zurich

Zürich, Switzerland

PhD in Data Science

Sept 2023 – Current (projected Defense

May 2025)

- Supervisor: **Kurt Stockinger**
- Title of the Thesis: **Financial Data Science, Challenges and Opportunities**
- **Topics:** Synthetic data generation for datasets with *data scarcity* + new methods for scalable NLP-based *Entity Matching* in real-world settings with a focus on the financial industry (see Projects below).
- **Output:** 2 journal papers and 2 conference papers (see Publications below).

Delft University of Technology

Delft, The Netherlands

MSc in Applied Mathematics

Sept 2017 – June 2019

- Specialization in Financial Engineering

Universidad Complutense de Madrid

Madrid, Spain

BSc Mathematics

Sept 2013 – June 2017

- Specialization in Applied Mathematics

Professional Experience

ZHAW (Zurich University of Applied Sciences) School of Engineering

Winterthur, Switzerland

Research Assistant in the Finance, Risk management and Econometrics Team

April 2021 – April 2025

- Participation in multiple research projects involving applications of Machine Learning to industry settings (**parallel to the PhD work**).
- **Topics:** RL for Optimal Trade Execution, GANs for Financial Scenario Generation, NLP for error detection and Entity Matching in financial databases.

ETS Asset Management Factory

Madrid, Spain

Jr Data Scientist

Dec 2018 – April 2021

- Worked developing applications of Generative Adversarial Networks for the development of automated quantitative investment strategies (portfolio stress testing, quantitative strategy backtesting etc.).

KYOS Energy Analytics

Haarlem, The Netherlands

Data Science Intern

May 2018 - Oct 2018

- Worked modeling the European Gas Market via machine learning and alternative meteorological datasets.

Publications

Enriching Financial Datasets with Generative Adversarial Networks

MSc Thesis, directed by C.W. Oosterlee.

2019

Mitigating Overfitting on Financial Datasets with Generative Adversarial Networks

The Journal of Financial Data Science Winter 2020, jfds.2019.1.019;

DOI:https://doi.org/10.3905/jfds.2019.1.019

2020

- Cited in the **Feature paper: Applications of Machine Learning in Wealth Management** of The Journal of Investment Consulting.

Tackling the exponential scaling of signature-based GANs for high-dimensional financial time series generation

The Journal of Financial Data Science Vol. 4, Issue 4, Fall 2022,
DOI:<https://doi.org/10.3905/jfds.2022.1.109>

2021

A Modular Framework for Reinforcement Learning Optimal Execution

Available at <https://arxiv.org/abs/2208.06244>

2022

GraLMatch: matching groups of entities with graphs and language models

28th International Conference on Extending Database Technology (EDBT), Barcelona May24th-28th 2025,
available at: <https://openproceedings.org/2025/conf/edbt/paper-10.pdf>

2024

Projects

Innosuisse project 54383.1 IP-ICT – DataInc - Intelligent Data Integration and Cleaning (500k CHF Budget)

March 2022 – Dec 2024

- Collaboration as part of PhD with **Move Digital AG (now acquired by UBS)**, a Zurich-based company specialized on the digitalization of the wealth management value chain. The project focused on the automating and improving the **merging of different financial data streams** originating from different financial data providers via NLP methods.

IT Skills

Machine Learning Python (Pandas, PyTorch, Tensorflow, HuggingFace, Scikit-Learn, Numpy, Matplotlib, Seaborn etc.), MATLAB.
Dev Tools Linux, Shell, Git, Agile Methodology, SQL, Weights and Biases (wandb), Data Version Control (dvc), Docker,
Scientific Writing \LaTeX (Overleaf/R Markdown).

Personal Interests

Sports

I used to play Rugby during my high school years. Later on during Uni I started going to the gym and then played Ultimate Frisbee during my time in The Netherlands. Living in Switzerland, I have fallen in love with skiing.

Languages

I speak Spanish natively and English fluently. I speak French because a part of my family lives in France and my mother wanted us to be able to communicate properly. I have been learning German now for 2 years, attending courses at the UZH/ETH Language Center.

Disability

I grew up with an older brother with Down's Syndrome. I consider this to be my most important lived experience, my brother is by far the person that has taught me the most about enjoying life and being kind to those around you.