# Camilo Saldarriaga

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CFA level 1 exam approved

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#### Education

## École d'Économie de la Sorbonne, University of Paris I: Panthéon-Sorbonne

2023 - 2024

 $Master\ in\ Financial\ Economics$ 

París, France

Degree with courses from Paris School of Economics and ESCP business school under the Sorbonne Alliance

École d'Économie de la Sorbonne, University of Paris I: Panthéon-Sorbonne

2022 - 2023

 $Panth\'eon\text{-}Sorbonne\ Master\ in\ Economics\ (PSME)$ 

París, France

University of Costa Rica

2009 - 2014

 $Bachelor\ in\ Economics$ 

San José, Costa Rica

University of Costa Rica

20013 - 2014

 ${\it 3 \ semesters \ of \ additional \ course \ work \ on \ mathematics}$ 

San José, Costa Rica

#### Relevant Coursework

• Calculus

- Real Analysis
- Corporate Finance

• Excel (advanced)

• Macroeconomics

- Linear Algebra
- Econometrics
- Finance Theory
- Microeconomics

## Software and tools

• Python

R.

• Stata

Tableau

LATEX

• Git and GitHub

Academic experience

Professor, Introductory Economics, University of Costa Rica.

2015 - 2017

Teaching Assistant, Institutional Economics, University of Costa Rica.

2013-2014

Teaching Assistant, Linear Algebra, University of Costa Rica.

2012-2013

#### Working papers

"Similarity of European Central Bank communications and its impact on financial markets: and extension" (In review for publication), 2024. Link

Application of natural language processing tools and sentiment analysis to measure the similarity and negativity of European Central Bank communications and their impact on financial markets.

"The Inflation Reduction Act approval and its impact on the US stock market: an event study" (In review for publication), 2024. \(\infty\) Link

An application of the event study methodology to analyze the impact of the IRA's approval on the US stock market.

"Gender labor income gaps in Costa Rica", 2023. With Roberto Mauricio Sanchez Torres and Maria Josefina Muñoz. (Accepted for Publication) 🗘 Link

We analyzed the differences in labor incomes by gender and informality in Costa Rica estimating: the Mincer's equations; the Oaxaca-Blinder decomposition; and the Mincer's equation considering the semi-parametric quantile regression estimation.

## Organization for Economic Cooperation and Development(OECD))

October 2024 - Current

Consultant Paris, France

- Adapt in Python Computable General Equilibrium models to the economies of the Western Balkans region.
- Implement in Python various subsidy and price reform scenarios per country.

PyMC Labs

 $May\ 2024-December\ 2024$ 

Consultant Data Scientist

Paris, France

- Build probabilistic models in Python to optimize investment decisions on fixed-income instruments.
- Analyze large datasets with Bayesian statistical techniques in Python to extract actionable insights and trends.
- Develop predictive models and algorithms to forecast key financial metrics.
- Design and implement data visualization tools in Python to communicate complex financial insights to stakeholders.

#### OECD and The Global Green Growth Institute (GGGI)

May 2024 - October 2024

Consultant

Paris, France

- Build probabilistic models to estimate the probability of climate-change related disasters.
- Model possible macroeconomic and financial impact of climate-change related events.

#### Acuity Knowledge Partners

November 2021 - September 2022

Delivery lead/financial research

San José, Costa Rica

- Provide financial analysis for companies based in the United States and Brazil.
- Run investment research reports from US and Brazilian markets on a day-to-day basis.
- Use of investment research tools like FactSet, Tegus, and Capital IQ.

## Office of the President of the Republic

May 2018 - June 2021

Advisor to the President of the Republic and member of its economic team

San José, Costa Rica

- Member of the negotiation team for the Extended Fund Facility agreement between Costa Rica and the International Monetary Fund.
- Part of the team in charge of Costa Rica's National Decarbonization Plan.
- Part of the team in charge of preparing and monitoring important law reforms such as the fiscal reform, the public employment reform and the new administrative contracting law.
- Part of the team in charge of the preparation of the budget of the Republic and the weekly monitoring of the cash flow of the National Treasury.

#### Ministry of Labor and Social Security

April 2016 – January 2017

Advisor to the Minister

San José, Costa Rica

- Supervise Costa Rica's team in charge of passing the evaluation of the OECD Committee of Labor and Social Affairs during the country's accession to the OECD.
- Coordinate with the Department of Social Development and Family Allowances the allocation and execution of the social investments fund of around 2% of GDP.
- Data analysis for decision-making.

#### Mixed Institute for Social Assistance (IMAS)

May 2014 - April 2016

Advisor to the Minister

San José, Costa Rica

- Direct the team that designed the successful "Puente al Desarrollo" poverty reduction strategy in coordination with teams from the World Bank and the Interamerican Development Bank.
- Coordinate the design of the National System of Information and Single Registry of State Beneficiaries (SINIRUBE), a system that unifies the databases and selection criteria of all social programs in Costa Rica.
- Part of the team that implemented the Oxford University Multidimensional Poverty Index for Costa Rica.
- Design the plan to merge the National Fund of Scholarships with the Mixt Institute of Social Assistance, eliminating duplicities and generating efficiencies. This plan was subsequently implemented in 2019 by the Government of the Republic.

#### Languages

English (fluent), French(advanced), Spanish(Native).

## Extracurricular / Recognitions

Awarded by the Government of France with the Scholarship "Bourse the Couverture Sociale" to pursue master studies in Paris. 2022–2023

Recognized by the office in Costa Rica of the United Nations High Commissioner for Refugees with an award to refugees making extraordinary contributions to their reception country.

President of the Student Federation of the University of Costa Rica.

2013

### Fields of Interest

Statistics, applied mathematics, statistical modeling, macroeconomics, finance, financing of the energy transition.