Christian Velasquez Javier

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Economist with extensive experience in monetary policy design, emphasized in macroeconomic forescating and modelling. Interested in studying transmission mechanisms of central banking policies to prices, activity and welfare. Highly responsible, pragmatic with a broad vision of economic issues.

WORK EXPERIENCE

Present

CENTRAL RESERVE BANK OF PERU (BCRP), Lima, Peru

JUL 2015 Specialist in Macroeconomic Modelling

Responsible for maintaining, operating and updating macroeconomic models (econometrics, semiestructurals and DSGEs models) used for monetary policy recommendations for the BCRP's Board. In charge of short run forecasts, structural analysis, and reporting results for the Monetary Policy Division.

MAY 2013 - JUL 2015

CENTRAL RESERVE BANK OF PERU, Lima, Peru

Specialist in Balance of Payment statistics

In charge of commerce trade statistics compilation and their micro analysis. Calculating commerce index prices and terms of trade.

ACADEMIC EXPERIENCE

TEACHER ASSISTANT, UNIVERSIDAD DE PIURA, Lima, Peru 2013 - 2015

Undergraduate Macroeconometrics

Macroeconometrics: Time series models (Semesters 2013 - II, 2014 - I, 2014 - II, 2015 - I)

TEACHER ASSISTANT, UNIVERSIDAD SAN MARTIN DE PORRES, Lima, Peru 2013 - 2015

Undergraduate Econometrics

Microeconometrics: Panel data and multinomial models (Semester 2013 - II)

Macroeconometrics: Time series models (Semesters 2014 - I, 2014 - II, 2015 - I)

Financial Econometrics: Time series models applied in a financial environment (Semesters 2014 - 1, 2014

- II, 2015 - I)

EDUCATION

JAN - MAR 2013 LIMA - PERU

Extension Course in ADVANCED ECONOMICS, Central Reserve Bank of Peru

Fifth place, class of 2013

Graduate-level modules (14) in macroeconomics, microeconomics and econometrics with lecturers from Peruvian and international universities (Christiano Lawrence, Philippe Bac-

chetta, Jean-Charles Rochet)

MAR 2009 - FEB 2013

Bachelor's Degree in Economics, Universidad Nacional Agraria La Molina

LIMA - PERU

First place

TECHNICAL TRAINING COURSES

SEP 2017 QUANTITATIVE METHODS IN MACROECONOMICS, BCRP LIMA - PERU Professor: Pablo Guerron Quintana (Boston College).

Course oriented to solve and estimate non linear DSGEs and econometric models.

MAR 2017 THEORY AND APPLICATIONS OF DYNAMIC PROGRAMMING HOUSEHOLD FINANCE AND

FIRM FACTOR DEMAND, BCRP

LIMA - PERU Professor: Russell Cooper (PENN State University).

Course oriented to analyze interactions between discrete and continuous choices of hou-

seholds based in dynamic programming and simulated method of moments.

NOV 2016 MONETARY AND MACRO-PRUDENTIAL POLICIES FOR SOE. BCRP

LIMA - PERU Professor: Gianluca Benigno (LSE).

Use and development of DSGE models for Small Open Economies (SOE).

SEP 2016 FORECASTING (AND POLICY ANALYSIS) WITH DSGE AND TIME SERIES MODELS, CEMLA

MEXICO DF. - MEXICO Professor: Marco Del Negro (Federal Reserve Bank of New York).

Use of bayesian techniques to estimate and forecast macro variables in DSGE and VAR

models.

AGU 2015 VARS FOR QUANTITATIVE ANALYSIS IN CENTRAL BANKING, BCRP

LIMA - PERU Professor: Fabio Canova (European University Institute).

Macroeconomic forecasts with reduced form and semi structural time series methods.

2015 MACROECONOMIC THEORY WITH FINANCIAL SECTOR, BCRP

LIMA - PERU Professor: Yuli Sannikov (Princeton University).

Introduction of continuous time in models with financial constraints.

2014 CURSO SOBRE MANUAL DE BALANZA DE PAGOS Y POSICIÓN DE INVERSIÓN INTERNACIONAL

(BPM6), IMF

BRASILIA - BRASIL Professor: Rigoberto Torres.

Implementation on new rules in compilation of statistics of Balance of Payments.

LEADERSHIP AND ADDITIONAL ACTIVITIES

2012 CO-FOUNDER OF ECOS UNALM AND HEAD OF PROJECT EVALUATION AREA

LIMA - PERU Student organization that shows how economics is used in a professional environment and participates in development initiatives.

CONFERENCES AND LECTURERS

2017 LECTURER AT XXII MEETING OF THE RESEARCHERS NETWORK OF CENTRAL BANKS.

BOGOTA, COLOMBIA Measuring inflation persistence in LATAM countries A study about how the inflation persistence has evolved in some LATAM countries after the implementation of inflation target

regime, and the actual evolution drawing some reasons which could explain that.

2015 LECTURER XXXIII BCRP ECONOMISTS MEETING

LIMA, PERU Impact of Bilateral Exchange Rate and Commercial Competitors on Peruvian Non Traditional Exportations This document estimates the impact of changes in the bilateral exchange

rate on exportations related to Non traditional products (non commodities) controlling by companies' productivity and changes in the effective exchange rate of a set of competitor

countries.

2012 PARTICIPANT OF FIRST CONGRESS OF LATIN AMERICAN ECONOMIC STUDENTS

SANTIAGO - CHILE I was invited to participate in the first congress of economic students where through round table discussion we shared experiences, views and planted some strategies to improve living

conditions in our countries.

SKILLS

SOFTWARE:

Advanced: Stata, Eviews, Matlab, ETEX; Intermediate: R, Visual Basic, C++

LANGUAGES:

English: Language Center of Universidad del Pacifico (2013-2015)

Spanish (Native).

PUBLICATIONS

ARTICLES

 Alvaro, R. & Velasquez, C. (2013). La Balanza de Pagos en el Perú. Revista Moneda, Banco Central de Reserva del Perú, N° 158, 24 - 27.

WORK IN PROGRESS

 Florián,D.; Pérez, F.; Velasquez, C. (2017). Measuring inflation persistence in LATAM countries (forthcoming). CEMLA.

REFERENCES

PAUL CASTILLO (PhD, London School of Economics) Manager of Monetary Policy, Central Reserve Bank of Peru. paul.castillo@bcrp.gob.pe | (511) 613 - 2000 Annex: 23911

MARCO ORTIZ (PhD, London School of Economics)
Deputy Manager of Monetary Policy, Central Reserve Bank of Peru.
marco.ortiz@bcrp.gob.pe | (511) 613 - 2000 Annex: 23934

DAVID FLORIAN (PhD, University of California, Santa Cruz) Head of the Macroeconomic Modelling Unit, Central Reserve Bank of Peru. david.florian@bcrp.gob.pe | (511) 613 - 2000 Annex: 23927