Diego Vallarino

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Uruguayan Citizenship, US EB1A green card, Spain PEC visa.

SUMMARY

With over 20 years of experience in the financial services and business information industries, I am a Global Principal Data Scientist at Coface, a leading credit insurance and risk management company. My mission is to research and assess new valuable data and apply back-testing, simulation, and statistical techniques to improve the company's products and services. I also have a PhD in Cliometrics, a field of study that applies data science and econometrics to historical data and questions.

As a data science and quantitative research leader, I have a proven track record in economic research, finance models, economic forecasting, credit risk management, market risk management, model development, model review, model implementation, and data science. I have been recognized as a "Global Top 100 Data Visionary" by Truata in 2020 and received the Global One Equifax Award in 2018.

EDUCATION

PhD in Cliometrics – Torcuato Di Tella University – (Argentina – 2016-2018)
   PhD dissertation *"Tax benefits as a determinant for corporate investments´ decision: the case of Uruguay 1970-2010"*

MSc (bio)Statistics – Barcelona University – (Spain – 2020-2022)
   Thesis: *"Multi-Task Lineal Regression Learning for Survival Analysis: from traditional to machine learning models"*. Some of the courses in survival machine learning were taken as a PhD student at BarcelonaTech/UPC.

MSc in Data Management & Big Data – Barcelona University – (Spain – 2015)

MBA Full Time – Adolfo Ibáñez Business School – (Chile – 2002-2003)

BSc in Business & CPA – FCEA – Republic University – (Uruguay – 1994-2000)

Post Academic Degrees (*Executive Education courses are not considered*)
 - SEE, Babson College, (USA, 2007)
 - GCP, The Wharton School, (USA, 2003)
 - MOC, Microeconomics of Competitiveness, Harvard Business School, (USA, 2010)
 - Data Science Ethics, University of Michigan. (USA, 2018)

AWARDS / HONORS

1. *EB1A Green Card* US 2023 (that only 1.65% of the world accesses)
2. "*Global Top 100 Data Visionary*" (2020) by *Truata* (MaterCard and IBM).
3. *"Global One Equifax"* Award in 2018.

RESEARCH PAPERS

1. Vallarino, D. (forthcoming, 2024) "Temporal Dynamics of Countries' Journey to Cluster-Specific GDP per Capita: A Comprehensive Survival Study" *Review of Economic Assessment*
1. Vallarino, D. (2024). "A Comparative Machine Learning Survival Models Analysis for Predicting Bank Failure in the US (2001-2023)". *Journal of Economic Analysis*. 3(1), 129-144
2. Vallarino, D. (2024). "Machine Learning Algorithms for Survival Analysis: Advantages, Disadvantages, and examples". *International Journal of Artificial Intelligence and Machine Learning*.
3. Vallarino, D. (2023). "Predicting Machine Learning Survival Models comparison: the case of startups time to failed with collinearity-related issues". *Journal of Economics Statistics*. 1(3), 1-15.

4. Vallarino, D. (2023). "When should they buy? Surviving machine learning models for purchase timing". *International Journal of Data Mining & Knowledge Management Process* vol 13, no 4/5
5. Navarro, D. V. (2007). "El comportamiento innovador como fuente del cambio: el ejemplo en las empresas de servicios". *Revista da FAE, 10*(1).
6. Vallarino, D. (2005). "Enterprise Innovation Model: cómo las empresas de Latinoamérica enfrentan la nueva competencia". *Revista de Antiguos Alumnos del IEEM*, *8*(2), 100-108.

BOOKS

1. Vallarino, D. (2023). *Machine Learning Survival Models for Economics Analysis: Inventory, Evaluation Metrics, and Empirical Analysis*. Eliva Press
2. Vallarino, D. (2005). Innovando desde el sur. *Cómo las empresas de América Latina enfrentan la nueva competencia,* Ediciones La Gotera.

CONFERENCE PROCEEDINGS

1. Vallarino, D. (2023). "Buy when? Survival machine learning model comparison for purchase timing." *4th International Conference on Big Data, Machine Learning and IoT (BMLI 2023)* Dubai, UAE.
2. Vallarino, D., Azúa C, Úbeda, R. (2023). "Differentiated Roles and Perceptions of the Controller Function: An Exploratory Study". *Business Association of Latin America Studies (BALAS) Annual Conference,* Mexico City, Mexico.
3. Vallarino, D. (2023). "Comparative Analysis of Machine Learning Models for Survival Analysis: Empirical Study and Performance Assessment". *LatinR 2023 Conference*, Montevideo, Uruguay
4. Vallarino, D. (Aug. 2011). "The Promotion of Innovation in the Second Half of the 20th Century in Uruguay". *Fourth Congress of History of Industry and Services, University of Buenos Aires, Argentina.*
5. Vallarino, D. (Set. 2011). "40 years of Industrial Promotion Policy: the case of companies that were born being of national interest". First Chilean Congress of Economic History, Andrés Bello University, Viña del Mar, Chile.
6. Vallarino, D. (Dec. 2010). "The Promotion of Entrepreneurship in the second stage of outward growth in Uruguay (1974-2009) characterization of the companies that were born under the industrial promotion law and the investment promotion law". *Summer School (Southern Hemisphere) of Economic History, Montevideo, Uruguay.*
7. Vallarino, D. (February 2010). "Incentives for the creation of companies in the second stage of outward growth in Uruguay (1974-2009): the case of Bodega Carrau". *Second Congress of Economic History, UNAM, Mexico*
8. Vallarino, D. (September 2009). "Approach to the evolution in the creation and death of companies in Uruguay (1985-2000): the case of the land cargo transportation sector". *Second Congress of History of Industry and Services, University of Buenos Aires, Argentina.*

WORKING PAPERS

1. Vallarino, D. (2023) "An historical perspective of Structural Economic Changes evidence from the Industrial and Investment Promotion in Uruguay (1974-2010)" *Available at SSRN*
2. Vallarino, D. (2023) "Incentives for Private Industrial Investment in historical perspective: the case of industrial promotion and investment promotion in Uruguay" (1974-2010) *Available at SSRN*
3. Vallarino, D (2023). "A relevant Weakness in Survival Machine Learning Models: non-Ergodicity". *Working Paper*

WORKING IN PROGRESS

2. "Analyzing the Trajectory of Economic Convergence among Latin American Nations: A Survival Analysis Approach to GDP per Capita Patterns"
3. "Unveiling the Temporal Layers of Economic Transformations: A Survival Analysis on Unemployment Trends in the Americas."

OTHER PUBLICATION	1. *Porandu* weekly newsletter (here) 2. Medium blog (here) 3. Forbes Mexico (here) (2015-2019)
TEACHING EXPERIENCE	I have been Visiting Professor (2003 – Present) in areas such as *Applied Data Science, Information Economics and Strategic Innovation*: – MBA - *UCU Business School* (Uruguay, 2020) – MBA Latam - *Adolfo Ibáñez University* (México, 2020) – Full Tine MBA & E-MBA - *Adolfo Ibáñez University* (Chile, 2020) – Executive Education – *Adolfo Ibáñez University* (USA , 2019) – MBA – IEEM – *University of Montevideo* (Uruguay, 2019) – MBA Bootcamp – *Adolfo Ibáñez University* (Chile, 2019) – MBA – *Economic Sciences School of the UdelaR* – (Uruguay, 2019) – Postgraduate course in Information Systems at the *Economic Sciences School of the UdelaR* – (Uruguay, 2016 – 2019) – PAE - *Paraguay Trade Fair*. Asunción, Paraguay (Paraguay, June 2012 to 2017) – MBA - *American University* (Paraguay, 2010-2011-2013) – Master in Public Policy from the *American University* (Paraguay, 2011) – MBA and Bachelor of Management from *ORT University* (Uruguay, 2006-08) – PMD of *ESADE Business School* (ORT Uruguay/Argentina, 2007) – MBA, MDES of IEEM, *University of Montevideo* (Uruguay 2004-2005) – Postgraduate in PmL, *University of Montevideo* (Uruguay 2008) – Universidad Adolfo Ibáñez (Chile, 2003) as assistant researcher to the Entrepreneurship Center.
STUDENT ADVISING	– Director of the thesis *"Maturity of organizations in reference to the adoption of Data Analytics: the case of the financial system in Uruguay"* Romanelli, V.; to obtain the MBA degree from the FCEA of the UdelaR (2019) – Member of the tribunal of the thesis *"An employee's turnover for small and unbalanced data set"* Pignataro , F.; for the MSc Data Science & Business Analytics degree . ESSEC Business School, Paris, France (2018) – Member of the tribunal for the thesis *"Financial inclusion through Data Analytics in the telecommunications era"* Favaro , G.; for a Master's degree in Economics. FCE, UBA, Argentina (2018) – Director of the thesis *"Big Data and Analytics as a source of competitive advantage in the health sector in Uruguay"* Montico, S.; Ilaria, A; to obtain the MBA degree from the FCEA of the UdelaR (2018) – Member of the tribunal of the thesis *"Impact of recent investment promotion policies in Uruguay"* Gervaz , I.; Goda, H.; Traiman , N.; to obtain the Bachelor's degree in Economics, FCEA, UdelaR (2012)
WORK EXPERIENCE	- **Global Principal Data Scientist** (Spain/France, 01/2021 - Present) - *Coface Group* - **Chief Data Scientist** (01/ 2019 – 12/2020) - *Scotiabank Uruguay* - **Data & Analytics Director** (01/2017 – 01/2019) - *Equifax Inc Uruguay* - **VP Operations** (04/2016 – 12/2016) - *OverActive – 100 million startup that was purchased in 2021 by* Perficient LatAm - **Senior International Consultant** (09/2005 to 03/2016) – *Interamerican Development Bank, World Bank, and United Nation Development Programme.*

MEMBERSHIP	-	I serve as a *Board Member* for UTEC University in Perú since 2020.
	-	Full member of CDO LatAm since 2020 (Perú).
	-	Full member of LatinxInAI since 2022 (San Francisco, US).
	-	Member of The Economic History Society since 2021.
	-	Member of the South American Network of Applied Economics since 2009.

OTHERS	-	Languages for Machine Learning: Python, R
	-	Data Management: SQL, Oracle, Impala, Hive
	-	Visualization: Tableau, MS PowerBI (DAX basic), Spotfire
	-	Languages: Spanish (Native), English (Advanced), Portuguese (Intermediate), French (Basic), Italian (Basic)

Last updated: February 2024