Erick Oré Matos

Education

National University of San Marcos 2011 – 2016
Bachelor in Economics

Research Experience

Assessing the impact of credit de-dollarization measures in Peru 2019
Central Reserve Bank of Peru *Lima, Peru*
- I processed the information required to analyze the credit behavior under the de-dollarization policy, I processed the credit bureau to obtain relevant policy variables
- I searched the literature on the topic, such as the causal econometric and impact evaluation, and I explored the available methodologies to evaluate the effects of the studied policy
- I proposed and implemented the strategy to measure the impact of the de-dollarization policy at the firm level, using a quasi-experimental method

Banks networks and systemic risk due to liquidity shocks 2020
Central Reserve Bank of Peru *Lima, Peru*
- I reviewed the relevant literature on the topic and I identified the state of the research on the topic, and how it could be applied to the liquidity risk topic
- I proposed the main methodology to evaluate the liquidity risk, adapting existing methods from the graph theory and network structure to evaluate the potential contagions in financial entities due to solvency
- I performed several tests on the methodology implementation to prove the robustness of the conclusions

Working Experience

Research Assistant 07/2023 – Present
Stanford Institute for Economic Policy Research
- I worked with large healthcare-related administrative datasets related to the VA
- I wrote SQL pulls in order to address research related questions
- I implemented causal-effect methodologies designed by the Principal Investigators of the projects
- I implemented a structural models to investigate the get a better sense of bias and how it is related to the usual disparate impact to measure fairness when accessing a treatment

External reseearch consultant 02/2023 – 06/2023
National Consumer Protection Authority (Indecopi)
- I developed a tool to increase the probability of detection of collusive among companies in government procurement
- This tool involved machine learning algorithms, economic theory intuitions on collusive behaviors, and research on the relevant previous anti-competitive practices that were successfully detected

Associate 03/2020 – 07/2021
Apoyo Consulting Firm - Analytics
- I worked as the methodological head of the team. My main work was to explore and implement methodologies required by the ongoing projects.
- I worked on at least 20 projects with private and public institutions to improve their operations using their structured and unstructured data. I lead 5 of them.
- Some of these projects were household spending forecasts by geographic zones, clients and suppliers segmentation, economic indicators forecasts, delinquency rates and probability of default forecasts, social media analysis, and topic modeling

Monetary policy analyst   04/2016 – 03/2020

Central Reserve Bank of Peru
- I proposed and implemented several methodologies to improve the forecast on critical macroeconomic aggregates. These forecasts were used to make critical monetary policy decisions
- I made reports of specific topics required by the bank board on topics related to financial system
- I compiled the Peruvian monetary statistics
- I made several reports required as input to the monetary policy design
- I lead a project to use the credit bureau data to monitor the financial system
- I started helping with a project to change the methodology of the compilation of monetary statistics and ended up leading it

---

Programming Languages

Python: Advanced, experience using Pyspark and several packages to handle georeferenced data
Stata: Advanced
Matlab: Advanced
Eviews: Advanced
QGIS: Intermediate
Docker: Basic
R: Basic
SQL: Basic
Fortran: Basic
Power BI: Advanced

Teaching Experience

Teacher assistant - Financial econometrics   2018
National University of San Marcos   *Lima, Peru*
Teacher assistant - Cross section and panel data econometrics   2017
National University of San Marcos   *Lima, Peru*
Teacher assistant - Advanced macroeconomics   2015
National University of San Marcos   *Lima, Peru*
Teacher assistant - Advanced mathematics and dynamic programming   2013
National University of San Marcos   *Lima, Peru*

Courses

Machine learning scientist
DataCamp   *2021*

Model-based monetary policy analysis and forecasting
CEMLA   *2018*

Evaluation of public programs
Grupo de Análisis para el Desarrollo   *2018*

Advanced economics summer course
Central Reserve Bank of Peru   *2016*

Awards

Annual Award - Innovation
Apoyo Consultoria   *2021*

Employee of the month
Central Bank of Reserve   *March - 2019*

Other interests

Music: Drums, guitar, piano
Volunteering: Crea+ (teaching assistance to basic schools)
Cardinal Calypso (2023-2024): Drummer
EconThaki: Undergrad mentor