

Dr. Jannic CUTURA

Professional Interests

Making data speak

Data Science ∪ AWS ∪ Spark ∪ SQL



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Check out my latest project!

» **fundmappeR**

WORK EXPERIENCE

05/2020 – TODAY (FT)

European Central Bank

Current role: Research Analyst / Data Engineer

Disseminating the 4.5 TB European credit register using Oracle SQL. Setting up a distributed data infrastructure for the banking interconnectedness model in PySpark/Python running on the Cloudera Data Science Workbench. Writing unit tests for the scenario generation. Data dissemination prepared for senior management to inform policy decisions.

06/2019 – 09/2019 (FT)

International Monetary Fund

FIP Ph.D. Summer Intern

Compiling funding fragility measures using regulatory disclosure of money market mutual funds (MMF) using R to model USD funding gaps of international banks. Presenting results to the executive board and drafting the 2019 Global Financial Stability Report Analytical Chapter titled **Banks' Dollar Funding: A Source of Financial Vulnerability**. The internship led me to pursue a private project, called **fundmappeR**, which is an open sourced AWS powered web-crawler to download, parse and clean money MMF portfolio to make them easily accessible to the research community.

12/2016 – 05/2017 (FT)

Bank for International Settlements

Ph.D. Research Intern

Structuring and cleaning Thomson Reuters Lipper eMaxx database using R; Fuzzy matching of datasets using Python. Transferring data into a SQL database. Implementing regression analysis. Drafting a **research paper** to inform the policy debate on corporate bond funds risk-taking.

RESEARCH & PROJECTS

Debt holder monitoring and implicit guarantees: Did the BRRD improve market discipline? (*Jour. of Fin. Stability*)

Incentives effects from write-down CoCo bonds: An empirical analysis (*RESR Jour. of Fin. Regulation*) with Henning Hesse

Econometrics at Scale: Spark up Big Data in Economics (*Forthcoming Jour. of Data Science*) with Benjamin Bluhm

Debt De-risking (BIS WP 868, CEPR DP14817) with Andreas Schrimpf and Gianpaolo Parise

fundmappeR: An AWS powered webcrawler to parse SEC filings of MMFs ([github page](#))

Banks' Dollar Funding: A Source of Financial Vulnerability (IMF Global Financial Stability Report Fall 2019) with Adolfo Barajas and others

EDUCATION

10/2019 – 12/2019

Columbia University

Chazen Ph.D. Visiting Scholar

10/2014 – 08/2020

Goethe University

Ph.D. & M.Sc. Economics, GPA 1.4

10/2013 – 09/2014

Free University Berlin

1st year mathematics, GPA 1.6

07/2012 – 06/2013

UNC Greensboro

Academic exchange year

10/2010 – 03/2014

Albert-Ludwigs-University

B.Sc. Economics, GPA 1.3

06/2003 – 08/2010

Geschwister-Scholl-Gymnasium

High School Diploma, GPA 1.3

TECH STACK & CERTIFICATIONS

PROGRAMMING

Python (*sklearn, pandas, pyspark, matplotlib*)
R (*dplyr, sparklyr, ggplot2, lfe*)
SQL (*Oracle, Impala, SparkSQL*)

SCHOLARSHIPS

SAFE Ph.D. Research Scholarship
Baden-Württemberg-Stipendium (BWS)
Friedrich-Naumann-Stiftung (FNF)
AFA, **IDB**, **BoE** and **cesifo** conference grants

CERTIFICATES

Andrew Ng's Deep Learning Specialization
Udacity Nano Degrees in *Data Structures & Algorithms* and *Data Engineering*



REFERENCES

Gianpaolo Parise, Ph.D.

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