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 (*Accepted Jour. of Fin. Regulation*) *with Henning Hesse*

Econometrics at Scale: Spark up Big Data in Economics (*Accepted 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-Würtemberg-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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