

# Joaquín Iglesias

jiglesias@gmail.com | 676.507.264

## EDUCATION

### UNIVERSITY OF AMSTERDAM

#### MSC ECONOMETRICS

2015 - 2016

Specialized in Micro and Financial Econometrics

### UNIVERSIDAD CARLOS III DE MADRID

#### BS ECONOMICS

2010 - 2015

Specialized in Game Theory and Econometrics

Honors in Industrial Organization and Economic History  
Erasmus Scholarship, Vienna University of Economics and Business

## SKILLS

### PROGRAMMING

R • Python • Clojure •  $\LaTeX$   
Stan • Lisp • Octave • JavaScript

### COMPUTERS AND TECHNOLOGY

Spark • Databricks • Git • Jira  
Azure • Google Cloud • Emacs • Linux

### LANGUAGES

English: Bilingual • Spanish: Native • German: Basic

## INTERESTS AND

## ACTIVITIES

I believe in continuous education, Thus I have attended several MOOCS, including: Functional Programming Principles in Scala,

Introduction to Complex Analysis, Algorithms: Design and Analysis, Coding the Matrix: Linear Algebra through Computer Science Application

From 2010 to 2015 I played bass professionally in weddings, events, the National Spanish Concert Hall and Local and National TV stations.

## OBJECTIVE

I am a statistician and programmer with experience in Time Series and Bayesian Methods and working mostly in R and Python.

I am looking for a position that will allow me to solve complex problems using my skills in a dynamic, agile and intellectually stimulating environment. I want to keep learning on the job, and I believe one of the best ways to do so is by team work.

## EXPERIENCE

### KPMG D&A, ADVANCED ANALYTICS | DATA SCIENTIST

June 2018 – Present | Madrid, Spain

- Marketing next best action system in Spark. The project included both churn and cross-sell models as well as a recommender system. All pieces were integrated to provide the marketing department the next best action to take on a client. Insurance sector.
- Time series model to forecast sales. Food sector.
- Price optimizer for gas stations. The product provided an engine for dynamic price setting in gas stations, using a time series model of sales and competitors pricing strategy.
- Chatbot to help clients repay debts. Banking sector.

### BBVA RESEARCH | ECONOMIST

August 2016 – June 2018 | Madrid, Spain

- Taught a course for BBVA Research staff covering the basics of SQL and R.
- Conducted Topic Model analysis on Central Bank Communications.
- Developed an R interface for Google's Natural Language API.
- Developed an R framework for comparison of time series models' pseudo-out-of-sample performance.

### .AFTERMATH RESEARCH | DATA SCIENTIST

August 2016 – March 2018 | Madrid, Spain

- Time series modelling of housing prices. The project included a web front built using shinyR. Banking Sector
- Panel data modelling of insurance premia across the world. Insurance Sector

### DEUSTO BUSINESS SCHOOL | TEACHING ASSISTANT

May 2017 | Madrid, Spain

Provided practical exercises on Natural Language Processing for the Master on Big Data.

### BBVA RESEARCH | INTERN

May - August 2015 | Madrid, Spain

- Developed an R program to access and manipulating the GDELT database through Google Cloud.

### ENDESA, FORECASTING AND CONTROLLING | INTERN

July - December 2014 | Madrid, Spain

## OPEN SOURCE

### INCANTER | CLOJURE-BASED, R-LIKE STATISTICAL COMPUTING AND GRAPHICS ENVIRONMENT FOR THE JVM

Contributed code for Weighted Least Squares, Iteratively Reweighted Least Squares Algorithm and Robust Linear Regression. Currently working on a GLM implementation.