# 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 • Elisp • Octave • JavaScript

# COMPUTERS AND TECHNOLOGY

Spark • Databricks • Git • Jira

Azure • Google Cloud • Emacs • Linux

#### **LANGUGES**

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

Since 2010 until 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 belive 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 prizing 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.