Joaquín Iglesias

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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

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, Bayesian Methods and Machine Learning 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 Machine Learning 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
- 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.
- Taught a course for BBVA Research staff covering the basics of SQL and R.

.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.