

# Marcelo Gallardo

MATHEMATICS · PUCP

San Isidro, Lima, Peru

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## Education

### Pontificia Universidad Católica del Perú

B.S. AND LIC. MATHEMATICS

- **Master courses:** Optimal Transport, Stochastic Processes, Advanced Microeconomics
- 18.7/20

Lima, Pe

2020 - Present

### QLab

PUCP

- **Courses:** Machine Learning for Social Sciences, Time Series and Machine Learning for Macroeconomics and Finance, Applied Econometrics

Lima, Pe

January 2022 and January 2023

### École Polytechnique Fédérale de Lausanne

CYCLE PROPÉDEUTIQUE PHYSICS

- **Courses 2019:** Advanced Real Analysis for Physicists, Advanced Linear Algebra for Physicists, Advanced Mechanics
- **Courses 2020-2021:** Numerical Physics I, Numerical Physics II

Lausanne, SW

September 2019 - January 2020

## Experience

### Pontificia Universidad Católica del Perú

Teaching Assistant

- Creation and correction of problem sets.
- **Mathematics for economists 3:** real dynamical systems in continuous and discrete time.
- **Mathematics for economists 4:** basic convex analysis, static and dynamic optimization (optimal control).

Lima, Pe

March 2022 - November 2022

### Grupo de Análisis para el Desarrollo

RESEARCH ASSISTANT

- Collaborated with Professor Juan L. Jara Almonte.
- Creation of lecture notes for the course Fundamentals of Econometrics.
- Working paper: innovation indicator and relation with other variables. Data processing, k-means clustering and confirmatory factor analysis.

Lima, Pe

2022 and October 2023-present

### Pontificia Universidad Católica del Perú

RESEARCH ASSISTANT

- Collaborated with Professor Jorge R. Chávez Fuentes.
- Working book about Linear Algebra and Static Optimization for Economists.
- Developed several proofs, examples and exercises, above all related to microeconomics.
- Working book about Dynamical Systems and Optimal Control in continuous time.
- Calculus of variations, economic growth models (Solow, Ramsey-Cass-Koopsman).

Lima, Pe

2022-2023

## Working papers, papers and others

**Exchange rate via Twitter** with Manuel Loaiza and Gabriel Rodriguez.

**Innovation in Peruvian universities, what is new?** with Juan L. Jara.

**Brouwer fixed point theorem and applications in general equilibrium** with Carlos Cosentino and Eduardo Llamoca.

**Lecture notes in Optimal Transport: Entropic Regularization and Applications to Economics and Finance** with Carlos Cosentino and supervised by Johel Beltrán.

**Lecture notes in Econometrics:** with Juan L. Jara.

## Books

## Awards, & achievements

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2018 **Mention d'excellence au BAC, top mark 19.91/20**, Colegio Franco Peruano, Lima PE  
2019 **Admission to l'X Bachelor Program**, Paris, France  
2020 **Contest initiation to scientific research**, PUCP Lima, PE  
2021 **Contest initiation to scientific research**, PUCP Lima, PE  
2022- **Top 1% Faculty of Sciences and Engineering**, PUCP Lima, PE

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900 s/.

## Skills

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**Programming:** Python, Matlab,  $\text{\LaTeX}$

**Languages:** Spanish (Native), English (Proficient), French (Proficient).

## Research interests

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Economic theory. Optimization and convex analysis. Optimal control theory. Quantitative methods applied to economics.

## References

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1. **Jorge R. Chávez Fuentes.** Professor of the Mathematics Department at Pontificia Universidad Católica del Perú.
2. **Alfredo B. Poirier Schmidt.** Professor of the Mathematics Department at Pontificia Universidad Católica del Perú.
3. **Johel V. Beltrán Ramírez.** Professor of the Mathematics Department at Pontificia Universidad Católica del Perú.
4. **Juan L. Jara Almonte.** Professor of the Economics Department at Pontificia Universidad Católica del Perú and Research Associate at GRADE.