Renato Vassallo

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Last updated: February 4, 2026

EDUCATION

Universitat Autònoma de Barcelona	**Barcelona, Spain**
M. Res. in Economic Analysis (PhD Track - IDEA Program).	09/2025 – Present
Barcelona School of Economics	**Barcelona, Spain**
M.Sc. in Data Science for Decision Making.	09/2022 – 08/2023
Pontifical Catholic University of Peru	**Lima, Peru**
M.A. in Economics.	08/2018 – 08/2021
Universidad de Piura	**Piura, Peru**
B.A. in Economics.	03/2012 – 12/2016

RESEARCH FIELDS

Macroeconomic Policy, International & Development Macroeconomics, Applied Econometrics, Forecasting, Text-as-Data & Machine Learning, Conflict, Political Economy.

PROFESSIONAL EXPERIENCE

International Monetary Fund — **Washington, D.C.**
Research Consultant – Institute for Capacity Development — 09/2025 – 12/2025
- Research on violence, conflict risk, and macroeconomic outcomes using natural language processing. Developed interpretable, news-based indicators to inform macroeconomic policy in fragile states.

Institute of Economic Analysis (IAE-CSIC) — **Barcelona, Spain**
Researcher (Titulado Superior) – Momentum Programme — 12/2024 – Present
- Project: "AI in Prediction Policy Problems", a 4-year research grant to develop a policy-oriented tool that integrates ML-based forecasting with causal inference techniques.

Fundació d'Economia Analítica — **Barcelona, Spain**
Data Scientist – EconAI Team — 11/2023 – 11/2024
- Developed an LLM-based, semi-automated system for the German Government to enable real-time nowcasting and forecasting of global de-democratization events, such as coups or term-limit evasions.

Barcelona School of Economics — **Barcelona, Spain**
Part-Time Lecturer — 04/2025 – Present
- Instructor for the course *Nowcasting and Forecasting with Text as Data*.
Teaching Assistant — 09/2023 – 12/2024
- Led coding sessions and graded assignments for the Foundations of Econometrics course.

Fiscal Council of Peru — **Lima, Peru**
Macroeconomics Specialist — 01/2018 – 09/2022
- Conducted macroeconomic analysis on global and domestic trends, focusing on forecasting, risk assessment, and estimation of unobservable variables.

LANGUAGES & TECHNICAL SKILLS

Language skills: Spanish (Native), English (Fluent).
Technical skills: Python, R, Matlab, Stata, EViews, Latex, Office; all at a professional level.
IMF Courses: Monetary Policy Analysis, Macroeconometric Forecasting, Programming and Financial Policies.

PUBLICATIONS (PEER-REVIEWED)

○ *Effects of External Shocks on Macroeconomic Fluctuations in Pacific Alliance Countries*.
Together with Gabriel Rodríguez and Paul Castillo.
Economic Modelling, 2023. (link)

WORKING PAPERS

○ *Semantic Similarity Measures in Newspaper Text for Detecting and Predicting Disruptive Institutional Events*.
Together with Laura Mayoral, Hannes Mueller, Christopher Rauh, and Margherita Phillip.
Institut d'Anàlisi Econòmica (IAE-CSIC), 2026. (link)

○ *Forecasting Global Refugee Flows: A Machine Learning Approach Using Non-Conventional Data*.
Together with Daniela de los Santos and Eric Frey.
Barcelona School of Economics, 2023. (link)

○ *Measuring Potential Output after COVID-19: An Extended Multivariate Filter*.
Together with William Sánchez.
Fiscal Council of Peru, 2023. (link)

○ *Business Confidence and Private Investment in Peru: A Non-Linear Analysis*.
Together with William Sánchez.
Fiscal Council of Peru, 2023. (link)

○ *Time evolution of external shocks on macroeconomic fluctuations in Pacific Alliance countries: empirical application using TVP-VAR-SV models*.
Together with Gabriel Rodríguez.
Pontificia Universidad Católica del Perú, 2022. (link)

CONFERENCES AND WORKSHOPS

INFORM Warning Co-Design Workshop   **Ispra, Italy**
Joint Research Centre (JRC) - European Commission   05/2024
- Invited to present the Conflict Forecast Project on behalf of the EconAI team. The workshop
brought together experts in Early Warning Systems, humanitarian aid, and crisis anticipation.