Renato Vassallo

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EDUCATION

Universitat Autònoma de Barcelona	**Barcelona, Spain**
M. Res. in Economic Analysis (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

Natural Language Processing, Machine Learning, Causal Inference, Economic Development, Macroeconomic Policy, Bayesian Macroeconometrics.

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. Built 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 – 05/2025

- 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

Forecasting Global Refugee Flows: a ML Approach using Non-Conventional Data (link).
Barcelona School of Economics, 08/2023.

Measuring Potential Output after COVID-19: an Extended Multivariate Filter (link).
Fiscal Council of Peru, 08/2023.

Effects of external shocks on macroeconomic fluctuations in Pacific Alliance countries (link).
Economic Modelling, 07/2023.

Business confidence and private investment in Peru: a non-linear analysis (link).
Fiscal Council of Peru, 03/2023.

Impact of External Shocks on the Peruvian Economy: a TVP-VAR-SV approach (link).
Fiscal Council of Peru, 05/2021.

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.