Renato Vassallo Sarango

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EDUCATION

Barcelona School of Economics

Master Program in Data Science for Decision Making

Relevant courses: Deep Learning, Advanced Methods in Natural Language Processing, Networks: Models and Applications, Analysis of Spatial Data and Images, Applied Development Economics. Degree awarded by Universitat Pompeu Fabra and Universitat Autònoma de Barcelona.

Barcelona, Spain 09/2022- 08/2023

Pontificia Universidad Católica del Perú

Master's degree in Economics. Merit-based scholarship.

Thesis: Time Evolution of External Shocks on Macroeconomic Fluctuations in Pacific Alliance Countries, graded with an "Outstanding", published on the PUCP public repository.

Lima, Peru 08/2018-08/2021

Universidad de Piura Piura, Peru 03/2012- 12/2016 Bachelor's degree in Economics. Top 3, 14.2/20.

PROFESSIONAL EXPERIENCE

Fiscal Council of Peru

Macroeconomics Specialist 01/2018- 09/2022 Economic analysis of the international context and its effects on domestic fluctuations. Macroeconomic modelling,

- forecasting, and analysis of risk scenarios. Estimation of leading economic indicators, output gap and potential GDP.
- Document drafting, presentations for senior management and participation in official documents of the Fiscal Council. Achievements: in the last 2 years I have published: 6 technical reports, 1 discussion note and 2 working papers.

Lambda Group Peru

Professor – Applied Macroeconometrics

Lima, Peru 09/2020- 09/2022

Lima. Peru

- Bayesian methods to estimate Unobservable Component Models and Vector Autoregressive Models.
- Advanced MATLAB and R Workshops for time-series analysis.

Achievements: more than 100 hours of effective classes.

Central Reserve Bank of Peru

Lima, Peru 01/2016- 04/2016

Internship - Advanced Economics Program

- The program included 12 subjects among which stand out: Methods of Macroeconomic Forecasting, International Macroeconomics, Financial Programming, Monetary Policy, and Applications.
- The courses were taught by PhD. Professors with international and local trajectory, with extensive experience and high qualifications.

LANGUAGES & TECHNICAL SKILLS

Language skills: Spanish (Native), English (Fluent).

Technical skills: Python, R, SQL, MATLAB, Stata, EViews, Latex; all at a professional level.

ADDITIONAL INFORMATION

- Incoming article at Economic Modelling (US): Time Evolution of External Shocks on Macroeconomic Fluctuations in Pacific Alliance Countries, jointly with PhD. Gabriel Rodríguez (U. of Montreal) and PhD. Paul Castillo B. (LSE).
- Development of a Sales Control System for an own company in the entertainment sector, using Microsoft VBA (2022).
- International Monetary Fund Courses: Monetary Policy Analysis and Forecasting (2021), Macroeconometric Forecasting (2019), Programming and Financial Policies (2019).
- Head of Logistics in SUMATE, a student society at Universidad de Piura that brings together students with an interest in starting or developing businesses or non-profit organizations.