MIGUEL ANGEL CABELLO PÉREZ

micabell@eco.uc3m.es

+34 653685860

Getafe, Madrid, 28907

EDUCATION

Universidad Carlos III de Madrid *October 2018 - Present*
4th Year, PhD in Economics. Dissertation: Essays in Time Series Econometrics.
Department of Economics

Universidad Carlos III de Madrid *Sept.2016-Sept.2018*
2-years Master in Economic Analysis.
Department of Economics

Pontificia Universidad Católica del Perú *2004-2009*
Bachelor Degree in Social Sciences. Major in Economics.
Department of Social Sciences

PUBLICATIONS AND WORKING PAPERS

· **Macroprudential Policies in Peru: The Effects of Dynamic Provisioning and Conditional Reserve Requirements.** BIS Working Papers Series, No. 675. November, 2017.
Joint work with Joé Lupu and Elías Minaya.
· **Identification and Estimation of Linear Structural VARMA models using pairwise dependence measures.**
Miguel Angel Cabello.
Work in progress.
· **Estimation of non-Gaussian Dimension using third and fourth order cumulants of reduced form errors.**
Miguel Angel Cabello.
Work in progress.

TEACHING EXPERIENCE

Universidad Carlos III de Madrid Madrid, Spain
Teaching Assistant *2017-2021*
· Macroeconomics I and Dynamic Macroeconomics. (Undergrad level)
· Econometrics I and Econometrics Techniques (Time Series Econometrics). (Undergrad level)
· Microeconomics I. (Master level)
· Game Theory. (Master level)
· Econometrics I, Applied Economics. (PhD level)
· Microeconometrics. (Master level)

Universidad Peruana de Ciencias Aplicadas Lima, Peru
Teaching Assistant - Undergraduate studies *2015-2016*
· Applied Macroeconomics, Advanced Macroeconomics.
· Macroeconometrics (Time Series Econometrics).

Universidad de Piura   Lima, Peru
Teaching Assistant - Undergraduate studies   *2014-2016*

· Time Series Econonometrics

Pontificia Universidad Católica del Perú   Lima, Peru
Teaching Assistant   *2011-2015*

· Econometrics I and Econometrics II. (Undergrad level)
· Advanced Econometrics (Time Series Econometrics). (Master level)

WORKING EXPERIENCE

Reserve Central Bank of Peru   Lima, Peru
Junior Analyst - Department of Balance of Payment Statistics   *2010-2012*

· Update foreign trade databases.
· Compute foreign trade indicators such as price and volume indexes of imports and exports, terms of trade index.
· Do statistical sector reports for non-traditional export goods.
· Improve the statistical method for computing price and volume indexes of imports and exports.

Reserve Central Bank of Peru   Lima, Peru
Junior Analyst - Department of Monetary Policy   *2013-2016*

· Monitoring key financial indicators.
· Forecasting Central Bank Balance Sheet.
· Do statistical report of credit and financial local markets.
· Do policy reports and studies of different macro-prudential policy initiatives.

HONORS AND ACHIEVEMENTS

1. Econometrics Game, 2018. Team UC3M. **1st place**

2. Econometrics Game, 2019. Team UC3M. **Top 10**

SKILLS

Programming skills:
Matlab (advanced). Julia, R and LaTex (intermediate). Python, SQL, C and Fox-Pro (basic).

Languages:
Spanish (mother tongue), English (B2 level).

RESEARCH INTERESTS

I'm most interested in Time Series Econometrics (Linear and non-Linear models), Machine Learning techniques, Microeconometrics Methods (Causal Inference), Monetary Policy and Numerical Methods.