

TECHNICAL SKILLS

Programming Languages: Python, R, Julia, C#, SQL, LATEX, HTML, CSS

R Packages: dplyr, tidy, tidyCDISC, patientProfilesVis, clinUtils, stargazer, Hmisc Python Libraries: Statsmodels, PyMC3, sklearn, numpy, PyTorch, PySpark, TensorFlow

Data Visualization: Python (Dash, Anvil), R (ggplot2) C# Frameworks: Avalonia UI, Entity Framework

NoSQL Databases: ScyllaDB

Other Software Used: SageMath, Stata, GAMS, OnlyOffice

Clinical Data Standards: SDTM, ADaM

Treatment Outcome Analysis: Dose Escalation, Randomized Control Trials, Registry Study.

Credit Risk Modeling: PD, LGD, and EAD

Spatial Modeling: Kriging, space-time, spatial autocorrelation, STARIMA, IDW, etc Financial Modeling: Technical Analysis, Portfolio Optimization, Returns Modeling, VaR Machine Learning: Neural Networks, Gaussian Mixture Modeling, Bayesian Statistics, etc

FORMATION

2022/06	Postgraduate Diploma in Mathematics
	Postgraduate Diploma in Mathematics Open University, United Kingdom
2021/06	Postgraduate Certificate in Mathematics
	Open University, United Kingdom
2019/12	Bachelor of Science in Applied Economics, Major in Industrial Economics
	De La Salle University, Philippines
	Thesis: "Developing a Provincial Destination Choice Model of the Philippines"
	Advisor: Lawrence B. Dacuycuy
	cGPA: 3.193/4.0

Positions Held

2020/03-2023/03	Independent Contractor Statistician
	Performed regression analysis, treatment effect analysis, and credit risk mod-
	elling, among others
2020/11-2022/02	Academic Council, M&S Research Hub
	Leadership and Teaching role; taught econometric, statistical, and probability
	theory
	Kassel, Germany

Courses Taught

M&S RESEARCH HUB

 $Applied\ Econometrics$

A program for training in Econometric Theory.

Progmetrics

A program for training in practical Econometrics using \boldsymbol{R} and Python.

Introductory Machine Learning Theory and Practice

Intensive training on the fundamentals of Machine Learning for econometric modeling and data analysis using Julia.

Bayesian Inference for Data Science and Research

Introductory training for Bayesian inference theory and applications to statistical inference and regression analysis.

Theoretical Foundations of CGE Modelling

Training for Computable General Equilibrium models with GAMS.

Recommended course by the GAMS Institute.

Bayesian SVAR and Regime Switching Models Using R and Stata

Special training for the theory and practice of Structural Vector Autoregressions, Bayesian Inference, and Regime Switching Models with R and Stata.

WORKING PAPERS

Empirical

2022/02	Expansionary Credit, Easy Money, and Boom-bust Cycles, 1868-1970
MSR Working Paper Series	Analyzed long-run and causal effects of expansionary credit on American business cycles.
2021/05	Developing a Provincial Destination Choice Model of the Philippines
MSR Working Paper Series	Developed a model assigning weights to factors affecting domestic traveller choice of provincial destination in the Philippines.
2021/05	Historical Climate Factors and Rice Prices in the Philippines
MSR Working Paper Series	A paper analyzing how rice prices in the Philippines have responded to historical climate factors.

CASE STUDIES

Transportation

2019/03	Route Assignment for Travel between Metro Manila Central Business Districts
	Determined optimal route assignments for travelers between Makati, Ortigas, and Bonifacio Global
	City using linear programming methods.
2018/12	Mode Choice Analysis of New York City
	Undertook mode choice analysis of passenger behavior in New York City using 2017 data.
2018/08	Estimation of the Lane-Mile Elasticity of Metro Manila Traffic
	Estimated the magnitude of effect of road size and expansions on traffic in Metro Manila in the Philippines using linear regression methods.

Miscellaneous

2019/03 | Is the Filipino Worker Ready for Industry 4.0? An Empirical Analysis

Performed classification analysis of factors predisposing the Filipino labor market to choices of occupation.

SEMINARS ATTENDED

2021/03	The Linear Probability Model and Its Discontents
	by Andrew Pua
2020/12	Automation, Tasks, and Wages
	by Daron Acemoglu

References

Lawrence B. Dacuycuy
Marites Tiongco

Justin Raymond Eloriaga
Sherif Maher Hassan

Lawrence B. Dacuycuy
marites.tiongco
eloriagajs@bsp.g
hassan@ms-rese

lawrence.dacuycuy@dlsu.edu.ph marites.tiongco@dlsu.edu.ph eloriagajs@bsp.gov.ph hassan@ms-researchhub.com