FABRIZIO SOLF RIVAS

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PROFILE

I am currently pursuing a Master's in Economics at Bocconi University (Italy) and hold a degree in Economics from the Universidad del Pacfico (Peru). I have three years of combined experience as a data scientist and research assistant. My motivation for theory and quantitative methods helped me win the award for the best bachelor's thesis in macroeconomics granted by the Central Bank of Peru. I also completed the MITx MicroMasters in Data Science. My main motivation is to develop quantitative models and apply advanced mathematical methods to address economic and financial challenges.

EDUCATION

Master's in Economics & Social Sciences — Sep 2025 - Jun 2027
University of Bocconi
Master focused on quantitative methods and economic theory.

MicroMasters program in Statistics and Data Science — Sep 2023 - Apr 2025
Massachusetts Institute of Technology (MIT)
Courses: Data Analytics, Probability, Machine Learning, Statistics, and Statistical Modeling.

Bachelor's in Economics — Mar 2018 - Dec 2022
Universidad del Pacífico
Top 5% of the program: 2022.

WORK EXPERIENCE

Banco de Crédito del Perú (BCP) - Senior Risk Data Scientist — Feb 2025 - August 2025

- Credit Risk Modeler at the biggest retail bank in Peru.
- Developed a model to predict customer vulnerability due to over-indebtedness in consumer loans, using *XGBoost and LightGBM* algorithmsc.

Ernst & Young (EY) - In-Charge Data Scientist — Jul 2024 - Jan 2025

- Leader of the Analytics Lab of the Pricing COE.
- I lead the project to design a Next Best Offer (NBO) recommendation system, to be applied in the retail areas of banks.
- Development of clustering and propensity models for customer campaigns in a bank in Colombia. Algorithms used: *Logit, Lasso, Random Forest, k-means, and xgboost.*

Ernst & Young (EY) - Staff Data Scientist — May 2023 - Jun 2024

- Design of segmentation models and subsequent classification of clients for a bank in Guatemala with more than 30 thousand clients. Assisted in implementing classification models in the bank's system. Algorithms used: *LASSO, Random Forest, K-means, PCA, and classification trees.*
- Designed AB testing experiments in the largest retail bank in Guatemala. AB testing experiments produced an ROI of 5.3.

Research Assistant for PhD. Noelia Bernal — Sep 2021 - May 2022

- **Options to expand contributory pension coverage among self-employed workers in Peru (Bernal, 2022):** Research consultancy on the analysis of the Peruvian pension system. Activities include: database management, descriptive statistical analysis, literature review, and report writing.
- **Does Matching Contribution incentivize informal workers to participate in retirement saving plans? A Randomized Evaluation in Peru (Bernal, Molina & Galiani, 2025):** Assistance in an impact evaluation project aimed at publication in an indexed journal. Responsible for processing databases, creating graphs, regression analysis, and text processing in LaTeX.
- **Can the pension coverage of self-employed workers in Latin America be improved? (Bernal & Solf, 2023):** Co-author of a chapter in the book 'Innovating Pensions for Self-Employed and Informal Workers in Latin America'.

TEACHING EXPERIENCE

Lecturer on AI and MLOps program - Universidad Nacional de Ingeniería (Perú) — Sep 2025 - Nov 2025

- In charged of courses on MLOps. I taught methods to deploy models in production using FastAPI, Docker, Kubernetes, and GCP.

RELEVANT SKILLS

Computing	Stata, Excel, VBA, SQL (SQL Server), Azure, SAS.
Programming	Python (polars, scikit-learn, torch, MLFLow, FastAPI), Docker, Databricks, Rust, Matlab.
Language	Spanish (native), English (TOEFL iBT: 108 - C1), Italian (basic).

AWARDS AND RECOGNITIONS

Renzo Rossini Award for Research in Economics and Finance 2022-2023 Sep 2023

First place at national level in the research contest issued by the Central Reserve Bank of Peru for the research paper titled: "Monetary policy under a nominal GDP targeting rule: A small open economy approach".

PUBLICATIONS AND PRESENTATIONS

Can the pension coverage of self-employed workers in Latin America be improved? (Bernal & Solf, 2023)
Research Institute in Economics and Finance Annual Conference 2023.
Welfare implications of nominal GDP targeting in a small open economy (Ortiz, Inca & Solf, 2024)

EXTRACURRICULAR ACTIVITIES

First place in DMC Hackathon - Aldeas Infantiles (2025).

English teacher for children during summer classes. Program in collaboration with the Municipality of Lima.