

Freddy Flores Ortega

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EDUCATION

National University of Engineering	<i>Master's Degree in Economic Engineering (Empirical Asset Pricing specialization)</i>	<i>Aug 23 – Present</i>
National University of Engineering	<i>Bachelor's Degree in Economic Engineering</i>	<i>Aug 13 – Aug 19</i>

RESEARCH EXPERIENCE

Research Institute in Economics and Finance	<i>Research Assistant, Asset Pricing Initiative</i>	<i>Aug 25 – Present</i>
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TEACHING EXPERIENCE

Master's in Economic Engineering - National University of Engineering	
<i>Teaching Assistant</i>	
Continuous-Time Asset Pricing	<i>Nov 25 – Dec 25</i>
Heterogeneous Agents in Asset Pricing	<i>Jan 26 – Mar 26</i>

PROFESSIONAL EXPERIENCE

GNB Bank	<i>AML Specialist</i>	<i>Aug 24 – Jul 25</i>
• Elaborated AML risk models using machine learning and econometric tools in SPSS, and risk matrix for new products. Additionally, elaboration of the early-warning system, based on simulated stress-testing and percentile thresholds.		
Military and Police Pension Fund		<i>Apr 24 – Jul 24</i>
<i>Fixed-Income Junior Analyst</i>		
• Proposals for the Investment Committee, including the replication of AFP portfolios and investment-profile strategies; automation of portfolio reporting using VBA and Python; and development of performance-attribution and P&L reports.		
Credicorp Capital		<i>Sep 22 – Mar 24</i>
<i>Market Abuse Junior Analyst</i>		
• Conducted investigations into potential cases of insider trading and market manipulation (including front-running and wash trading) in Peru, Colombia, and Chile. In addition, managed the Bloomberg Terminal, extracted and processed market data, and enhanced formulas within the regulatory alert system.		
Integral Price Provider		<i>Aug 21 – Sep 22</i>
<i>Operation Assistant</i>		
• Valuation of local fixed-income instruments (inflation-adjusted bonds), as well as generation of USD/PEN forward curves, pricing vectors for fixed income ETFs, NAVs of private investment funds, and equity prices.		

ADDITIONAL EDUCATION

Superintendence of the Securities Market	<i>22nd Specialization Program in Capital Markets</i>	<i>Jan 21 – Mar 21</i>
<i>Central Reserve Bank of Peru</i>		
Central Reserve Bank of Peru	<i>12th Advanced Finance Extension Program – Central Reserve Bank of Peru</i>	<i>Jan 19 – Mar 19</i>

INTERNSHIP

Development Finance Corporation	<i>Credit Risk Intern</i>	<i>Sep 19 – Ene 21</i>
<i>BBVA Bank</i>		
BBVA Bank	<i>ALM Intern</i>	<i>Jul 17 – Sep 17</i>

ADICIONAL INFORMATION

Certifications: FRM I Financial Risk Management Level 1

Programming and Statistics Tools: Excel VBA, Python, SPSS, Stata, MATLAB, SQL, and PL/SQL.

WORKING PAPERS

- Estimation of the Peruvian Sovereign Bond Yield Curve using a Bayesian VAR (BVAR) (2025)
- AFPs Withdrawals: A Study Event Analysis (2025)

REFERENCES

Jose M. Berrospide, Ph.D.

Assistant Director - The Federal Reserve

Email: jose.m.berrospide@frb.gov

Cesar Martinelli, Ph.D.

Professor of Economics - George Mason University

Email: cmarti33@gmu.edu

Hamilton Galindo Gil, Ph.D.

Assistant Professor of Finance - Cleveland State University

Email: h.galindogil@csuohio.edu