

## EDUCATION

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### Maastricht University

*PhD in Time Series Econometrics*

Maastricht, The Netherlands

*Sep 2023 – Present*

- **Research Topic:** Tensor methods in econometrics
- **Supervisors:** Alain Hecq and Ines Wilms

### Maastricht University

*MSc. in Economic and Financial Research*

Maastricht, The Netherlands

*Aug 2021 – Aug 2023*

- **Specialization:** Econometrics

### University of California, Santa Barbara

*B.A. in Economics*

Santa Barbara, CA

*Aug 2017 – May 2020*

## PUBLISHED PAPERS

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- A. Hecq, I. Ricardo, I. Wilms (2025) "Detecting Cointegrating Relations in Non-Stationary Matrix-Valued Time Series," *Economics Letters*, 248, 112205.

## WORKING PAPERS

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- A. Hecq, I. Ricardo, I. Wilms (202x) Decomposing Co-movements in Matrix-Valued Time Series: A Pseudo-Structural Reduced Rank Approach.
- A. Hecq, I. Ricardo, I. Wilms (202x) Reduced Rank Matrix Autoregressive Models: A Medium  $N$  Approach.

## SOFTWARE

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- **CommonFeatures.jl:** Julia library for reduced-rank tensor regressions
- **GraphicalLasso.jl:** Julia library for the graphical lasso algorithm

## CONFERENCE PARTICIPATION AND REFEREEING

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- **Presentations:** Invited talk by Alain Hecq at CFE-CM Statistics (2024), Econometrics Seminar Maastricht University (2024), Invited talk by Andrej Srakar at CFE-CM Statistics (2025)
- **Posters:** The Netherlands Econometrics Study Group (2024)
- **Participation:** Network Econometrics summer school at the University Ca'Foscari (2023), Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series at Maastricht University (2022)
- **Refereeing:** *Journal of Econometrics*

## TEACHING EXPERIENCE

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- **Quantitative Methods III for Bsc. International Business:** Avg. tutor grade: 8.35/10
- **Statistics I for University College Maastricht:** Avg. tutor grade: 4.7/5
- **Macroeconomics for Bsc. Econometrics and Operations Research:** Avg. tutor grade: 8.69/10
- **Econometric Methods I for Bsc. Econometrics and Operations Research:** Avg. tutor grade: 8.6/10
- **Bachelor Thesis Supervision:** 2 students at Maastricht University

## SKILLS

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**Languages:** Julia, R, Python, Lua, MATLAB, Bash

**Technologies:** Git, ReactJS, Docker, Linux