

Jesus Villota Miranda

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EDUCATION

PhD in Economics	Sept. 2024 - Current
<i>CEMFI</i>	<i>Madrid, Spain</i>
<ul style="list-style-type: none">• <i>Research Field:</i> Machine Learning in Finance, Financial Econometrics• <i>PhD Committee:</i> Enrique Sentana (main advisor), Dante Amengual, Rafael Repullo	
MRes. Economics & Finance	Sept. 2022 - June 2024
<i>CEMFI</i>	<i>Madrid, Spain</i>
<ul style="list-style-type: none">• GPA: 8.5/10• <i>Specialization:</i> Econometrics & Data Science• Master Thesis: “<i>Predicting Market Reactions to News: An LLM-Based Approach Using Spanish Business Articles</i>” (9.5/10)	
BA in Business Administration	Sept. 2018 - June 2022
<i>University of La Rioja</i>	<i>La Rioja, Spain</i>
<ul style="list-style-type: none">• GPA: 9.5/10. Graduated with Honors• <i>Specialization:</i> Finance• Bachelor Thesis: “<i>Economics of vaccination and herd immunity: public policies and incentives</i>” (10/10), Honors	
Professional Piano Studies	Sept. 2009 - June 2020
<i>Eliseo Pinedo Professional Conservatory of Music</i>	<i>La Rioja, Spain</i>
<ul style="list-style-type: none">• Grade: 10/10	

WORK EXPERIENCE

Teaching Assistant	Jan. 2025 - Current
<i>CEMFI</i>	<i>Madrid, Spain</i>
<ul style="list-style-type: none">• <i>CEMFI MRes:</i> Time Series Econometrics (Jan-March 2025, 2026), Applied Macroeconometrics (April-June 2025), Data Science for Economics (Oct-Dec 2025)• <i>CEMFI Summer School:</i> Data Science for Economics (CSS-2024, CSS-2025), Using Textual Data in Empirical Monetary Economics (CSS-2025)• <i>Diploma in Banking Supervision:</i> “Python Programming” (June 2025)• <i>Postgraduate Program in Central Banking:</i> “Financial Markets and Institutions” (Sept-Dec 2025)• <i>Advanced Training School:</i> “Methods for Time Series” (November 2025)	
Visiting Researcher	July 2024 – August 2024
<i>Bank of Spain</i>	<i>Madrid, Spain</i>
<ul style="list-style-type: none">• Project: “<i>The valuation impact of firm-level shocks: An approach using News and ChatGPT</i>”	
Research Assistant for Galo Nuño & Matias Covarrubias	July 2023 – September 2023
<i>Bank of Spain</i>	<i>Madrid, Spain</i>
<ul style="list-style-type: none">• Project: “<i>Estimation of nonlinear effects to sectoral shocks in a dynamic production network</i>”	
Research Assistant for Roberto Rodríguez-Ibeas	November 2021 – June 2022
<i>University of La Rioja</i>	<i>La Rioja, Spain</i>
<ul style="list-style-type: none">• Project “<i>The value of diagnostics to combat antimicrobial resistance by optimising antibiotic use: VALUE-Dx</i>”	

PEER-REVIEWED PUBLICATIONS (*clickable links*)

- “**Simple economics of vaccination: public policies and incentives**”. *International Journal of Health Economics and Management*, 24(2), 155-172. [April 2024]

WORKING PAPERS (*clickable links*)

- “Predicting Market Reactions to News: An LLM-Based Approach Using Spanish Business Articles”. Available at SSRN.
- “Is Pairs Trading a Thing of the Past?”. Available at SSRN.
- “Structured Data with LLMs Done Right: A Practical Guide to Text Classification, Information Retrieval and Generation with LLMs”. Available at SSRN.
- “WhaleStreetBets”, joint with Pedro A. García-Ares and Diego Amaya.

PRESENTATION IN CONFERENCES

- New Methods BoE Seminar Series - Bank of England (online), November 2025
- XXXII Finance Forum - Asociación Española de Finanzas (AEFIN) - Pamplona (Spain), July 2025
- BSE Summer Forum, Machine Learning in Economics - Barcelona (Spain), June 2025
- 3rd Contemporary Issues in Financial Markets and Banking - Nottingham Trent University (online), January 2025
- LIDER Seminar Series. - Economics & Business Department - University of La Rioja (Spain), November 2024
- Mirian Andrés Seminar - Mathematics & Computation Dept. - University of La Rioja (Spain), November 2024
- Generative AI in Finance - John Molson School of Business - Concordia University (Canada), October 2024
- CEMFI Banking & Finance Seminar Series - Madrid (Spain), October 2024
- XXXI Finance Forum - Asociación Española de Finanzas (AEFIN) - Tenerife (Spain), July 2024

COURSES ATTENDED

- Econometrics of Micro and Macro Interactions (August 2025, CEMFI Summer School)
- Using Textual Data in Empirical Monetary Economics (August 2025, CEMFI Summer School)
- SoFiE Summer School: Machine Learning in Finance (August 2025, Yale School of Management)
- São Paulo School of Advanced Science on High Dimensional Modelling (April 2025, FGV EESP)
- Machine Learning in Finance (September 2024, CEMFI Summer School)
- Data Science for Economics (September 2024, CEMFI Summer School)
- DSGE and Time-Series Models for Macroeconomic and Policy Analysis (August 2024, CEMFI Summer School)

AWARDS & HONORS

- Best Third Year paper award (September 2025, CEMFI)
- Extraordinary Award to the Best Student. (May 2023, U. La Rioja)
- Award for Academic Achievement (April 2023, CCAA La Rioja).
- Social Council Award of the University of La Rioja, 15th Edition, Student category. (February 2023, U. La Rioja)
- Award to the Best Academic Record (November 2022, U. La Rioja)
- Award to the Best Bachelor's Thesis. (November 2022, U. La Rioja)
- 3rd Prize at XII G9 National University Debate League. (March 2022, G9 University Group)
- 2nd Prize at XI G9 National University Debate League. (April 2019, G9 University Group)
- 2nd Best EBAU Grade of La Rioja, out of 1201 students (June 2018)
- 1st Prize in Piano at the “XXVIII Certamen de Interpretación Musical Fermín Gurbino” (May 2013)
- 2nd Prize in Piano at the “XXVII Certamen de Interpretación Musical Fermín Gurbino” (May 2012)

SKILLS

- **Programming Languages:** Python, R, MATLAB, Julia
- **Software and Tools:** L^AT_EX, Quarto, Git
- **Languages:** Spanish (Native), English (C2), French (B2)

NON ACADEMIC HOBBIES

Piano, Jazz, Swimming, Surfing, Surfskating, Calisthenics, Boxing, Running