Juan Pablo Conejero y Herrera

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WORK EXPERIENCE

BNP Paribas — **Madrid, Spain**
Quantitative Risk Analyst — Jan. 25 – Present
- Participated in the development of an intra-group tool for risk parameter estimation.
- Tested group implementations of several LLM models and delivered seminars to disseminate knowledge.

Banco Cooperativo Español — **Madrid, Spain**
Credit Risk Modeller — Dec. 23 – Aug.24
- Developed a LGD model for the Mortgage portfolio under A-IRB.
- Developed IFRS9 forward-looking models, improving expected credit loss projections.
- Collaborated with colleagues on the development of scoring models.

BBVA — **Madrid, Spain**
Credit Risk Analyst — Jun. 22 – Dec.23
- Conducted quarterly analyses on the impact of macroeconomic scenarios on risk parameters (PD, LGD, CCF) and expected credit loss (ECL) in both retail and LDP portfolios under IFRS9 across all geographies.
- Collaborated with stakeholders from the department of economic analysis (BBVA Research) on the development of a new methodology for macroeconomic scenario modelling based on quantile VAR (Q-VAR).
- Performed simulations on the impact of preliminary macroeconomic scenarios on risk parameters, leveraging PySpark to handle large datasets.

Intern — Jan. 22 – Jun. 22
- Developed a comprehensive database to collect and centralize data on key metrics across all portfolios and geographies, implementing automated data quality controls to ensure accuracy and reliability.
- Collaborated in monitoring essential credit risk metrics, including NPL and LTV ratios, and assisted in the preparation of detailed reports for stakeholders.

Banco de España — **Madrid, Spain**
Research Assistant (Monetary Policy and Macroeconomic Analysis Division) — Mar. 20 – Sep. 20
- Automatised the collection and preprocessing in Stata of data from Spanish government debt issuance.
- Performed literature reviews on topics ranging from digital currencies (CBDC) to price stability target.

CEMFI (Centro de Estudios Monetarios y Financieros) — **Madrid, Spain**
Summer Intern — Jun. 19 – Jul. 19
- Worked as research assistant for PhD candidate Juan Carlos Ruiz García and his supervisor Nezih Guner
- Performed data cleansing and analysis using Stata & attended workshops on programming in R and Stata.

EDUCATION

KU Leuven — **Leuven, Belgium**
Master of Science in Statistics (120 ECTS) — Sep. 20 – Jun. 22
- **Relevant Modules**: Financial Risk Management / Adv. Econometrics / Stochastic Models / Neural Networks
- **Grade**: Cum laude.

Universidad Carlos III de Madrid — **Madrid, Spain**
Bachelor in Economics (240 ECTS) — Sep. 16 - May. 20
- **Relevant Modules**: Econometrics / Financial Economics / Game Theory / Time Series
- **Student organization**: UC3M Banking Club & Fintech Society.
- **Grade**: 9.33/10 (Top student in the cohort).
- **Exchange programmes**: University of Glasgow (grade: 9.4/10) Fudan University 复旦大学 (grade: 9.6/10)

SKILLS, ACTIVITIES

FRM: FRM exam part I passed at highest quartile for all four sections.
Languages: Spanish Native, English Full Professional Proficiency, Chinese Intermediate level (HSK4 certificate).
Technical Skills: Excel, Python, R, Stata, Matlab, SAS (SAS Base Programming certification), LaTeX.