Juan Pablo Conejero y Herrera

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WORK EXPERIENCE

BBVA — **Madrid, Spain**
Credit Risk Analyst — Jun. 22 – Present
- IFRS9 & expected credit losses (ECL) provisioning.
- Analysis of macroeconomic impact (forward-looking information) on credit risk parameters.

Intern — Jan. 22 – Jun. 22
- Credit risk monitoring of retail portfolios.

Banco de España — **Madrid, Spain**
Research Assistant — Mar. 20 – Sep. 20
- Monetary Policy and Macroeconomic Analysis Division.
- Data analysis in Stata & literature reviews on topics ranging from digital currencies (CBDC) to price stability.

CEMFI (Centro de Estudios Monetarios y Financieros) — **Madrid, Spain**
Summer Intern — Jun. 19 – Jul. 19
- 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. 2020 – Jun. 2022
- **Relevant Modules:** Generalised Linear Models / Adv. Econometrics / Stochastic Models / Neural Networks
- **Grade**: Cum laude (distinction).

Universidad Carlos III de Madrid — **Madrid, Spain**
Bachelor in Economics (240 ECTS) — Sep. 2016 - May. 2020
- **Relevant Modules:** Macro & Microeconomics / Econometrics / Calculus / Game Theory
- **Student organization:** UC3M Banking Club & University Football League.
- **Grade:** 9.33/10 (Top student in the cohort).

Fudan University (复旦大学) — **Shanghai, China**
Exchange Program — Sep. 19 – Jan. 20
- **Relevant modules:** Applied Econometrics / Advanced Microeconomics / Development Economics
- **Grade:** A (9.6/10).

University of Glasgow — **Glasgow, United Kingdom**
Exchange Program — Sep. 18 – Jun. 19
- **Relevant modules:** Financial Economics / International Trade / Times Series / Corporate Finance
- **Student organization:** Fintech Society.
- **Grade:** First (9,4/10).

HONOURS & AWARDS

Premio Extraordinario de Fin de Carrera — **Universidad Carlos III de Madrid**
(Award to the best student in the cohort) — Jan. 21

Premio de Excelencia — **Consejo Social de la Universidad Carlos III de Madrid**
(Award to the best 20 undergraduate students across the university) — May. 19

Excellence Scholarship — **Comunidad de Madrid**
2018-2020

SKILLS, ACTIVITIES & INTERESTS

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.
Interests: Tennis, reading (mainly history and philosophy), climbing.