Maximo Sangiacomo

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Education

Data Science Specialization 2019 – 2020
Instituto Tecnológico de Buenos Aires

Advanced Econometrics Course | ***Master in Economics*** Jun/2005 – Sep/2005
Universidad Nacional de la Plata

Master in Finance 2002 – 2003
Universidad Torcuato di Tella

Bachelor in Economics 1995 – 2001
Universidad Nacional de la Plata

Work Experience

Central Bank of the Argentine Republic May/2020 – to present
Chief of Macroeconomic Models

- Relationship networks in banking
- Analysis of exporting companies
- Interest rate transmission mechanisms

Central Bank of the Argentine Republic Jan/2017 – May/2020
Chief of Macroprudential Monitoring

- Banking regulation
- Credit market analysis
- Financial stability

Central Bank of the Argentine Republic Feb/2006 – Jan/2017
Senior Analyst / Chief of Economic Research

- Credit market analysis
- Corporate finance

Center of Economy and Finance for Argentine's Development Apr/2005 – Jan/2006
Senior Economist

- Topics in finance

Center for Financial Stability Apr/2003 – Apr/2005
Junior Economist

- Public and private debt restructuring
- Corporate finance
- Corporate governance

Ministry of Economy - Buenos Aires Province | ***DGA*** Mar/1999 – Apr/2003
Analyst

- Survey reports of departments
- Database management

Teaching Experience

Economic Policy II — Jun/2010 – to present
Bachelor's degree in economics — FCE – UNLP

Introduction to R — Nov/2019 and Aug/2021
Internal course — BCRA

Methods of Mathematical Economics — Jun/2007 – Dec/2011
Master in Public Finance — FCE – UNLP

Applied Econometrics — Sep/2009 – Dec/2009
Program in Monetary and Financial Economics — BCRA

Skills

Languages: English
Programming: Stata – R – Python
MS Office: Excel – Word – Power Point
Document Creation: LaTeX, Markdown

Courses

Using R as an econometrics tool — June 2021
Centre for Central Banking Studies | *Bank of England* — Online

Applied Bayesian econometrics — May 2021
Centre for Central Banking Studies | *Bank of England* — Online

Big Data and Machine Learning Modelling for Economic Applications — February 2021
Banca D'Italia — Online

Causal Inference in Corporate Finance Workshop — October 2020
Banco Central Do Brazil / Inter-American Development Bank — Online

Introduction to Computer Science and Programming Using Python — June – August 2020
Massachusetts Institute of Technology | *Platform edX* — Online

Data Science for the Design and Management of Public Policies — October – November 2019
ECLAC — Buenos Aires

Financial Stability | ***Central Bankers Courses*** — May 2012
Foundation of the Swiss National Bank — Gerzensee, Switzerland

Topics in Empirical Finance — April 2011
Centre for Central Banking Studies | *Bank of England* — London

Econometric Modeling and Forecasting — March 2010
IMF Institute — Washington DC

Practical Policy Analysis of Financial Regulation — October 2009
Centre for Central Banking Studies | *Bank of England* — London

Credit Risk — April 2008
Banco de España — Bogotá

Financial Stability: Specialist Topics — March 2007
Centre for Central Banking Studies | *Bank of England* — London

Dynamic Models with Panel Data — April - May 2006
BCRA — Buenos Aires

Bayesian Methods in Macroeconometrics — April 2006
BCRA — Buenos Aires

Recent Research

Relationship Networks in Banking Around a Sovereign Default and Currency Crisis — 2020
with P. D'Erasmo, H. Moscoso Boedo and M. P. Olivero — IMF Economic Review

Export survival and foreign financing — 2020
with L. D'Amato and M. Tobal — BIS Working Papers

Panel Time Series Review of the Methodological Evolution — 2016
with T. Burdisso — Stata Journal

How do firms in Argentina get financing to export? — 2013
with T. Castagnino and L. D'Amato — European Central Bank

Software

HEATMAPGRAPH — 2018
Stata module to measure the evolution of risks to financial stability over the financial cycle

XTCSI — 2014
Stata module to investigate Residual Cross-Section Independence

XTCIPS — 2014
Stata module to compute Pesaran Panel Unit Root Test in the Presence of Cross-section Dependence

PAYPER — 2013
Stata module to compute the periodic payment and the entire schedule of a loan or annuity

FVFIX — 2013
Stata module to compute the future value of a series of equal payments (cash flows)

DFSUMMARY — 2013
Stata module to compute the Dickey-Fuller unit-root test for different lags

FVVAR — 2013
Stata module to compute the future value of a series of payments (cash flows)

ROLLSTAT — 2013
Stata module to compute rolling-window statistics for time series or panel data

PVFIX — 2013
Stata module to compute the present value of a series of equal payments (cash flows)

IRR — 2013
Stata module to calculate the (periodic) internal rate of return for a series of periodic cash flows

PVVAR — 2013
Stata module to compute the present value of a series of payments (cash flows)