

NICOLÁS FORTEZA

Bank of Spain
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Born: July 8th, 1994, Spain
Nationality: Spanish/Argentinian

Current position

Data Scientist, DG Economics and Research, Bank of Spain

Past Positions

2017-2018 *Data Scientist*, ETS Asset Management Factory, Madrid
2018-2020 *Data Scientist*, Keeper Data Tech, Madrid

Education

2024 MSc in Economics reserach, UNED
2017 MSc in Data Science, CUNEF
2015 VISITING Università Católica del Sacro Cuore, Milan
2016 BA in Economics and Finance, Universidad Autónoma de Madrid

Research

WORKING PAPERS

2023 "A Score Function to Prioritize Editing in Household Survey Data: A Machine Learning Approach", *with Sandra García-Uribe*

WORK IN PROGRESS

2023 "The Impact of Data Editing on Wealth: the EFF case", *with Jorge E. Abad, Cristina Barceló and Sandra García-Uribe*
2022 "Alternative Unemployment Measures with Machine Learning", *with Sergio Puente*
2022 "News Concentration", *with Sandra García-Uribe*
2022 "Analysing the VAT Cut Pass-Through in Spain using Supermarkets' Web-scraped Data and Machine Learning", *with Elvira Prades and Marc Roca*

Software and Apps

Web	Survey of Financial Competences (link)
Web	Spanish Survey of Household Finance (EFF) (link)
Python	Experienced Density library (link)
R	GgBdE: a library for corporate graphics.

Conferences, Courses and Teaching

CONFERENCES

2023	Symposium of Data Science and Statistics by the ASA (St. Louis, US), Research and Policy Conference of the FCSM (U. Maryland), Big Data and Data Science Applications and Development at Central Banks by CEMLA (online).
2022	Big Data and Data Science Applications and Development at Central Banks by CEMLA (online), Empirical Research with Large Datasets by Banco do Portugal Data Lab (Oporto, Portugal)
2021	Big Data and Data Science Applications and Development at Central Banks by CEMLA (online).
2019	T3chfest at Universidad Carlos III (Madrid, Spain)

TEACHING

2021, 2022	R Programming at Blockchain School of Management
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COURSES

2022	<i>Experimental Analysis</i> by Dmitry Arkhangelsky - CEMFI
2018	<i>Deep Learning</i> - Udacity