# NICOLÁS FORTEZA

Alcalá 48, Madrid, 28006, Spain

October, 2023

### **EMPLOYMENT**

Data Scientist2020 -Bank of Spain, DG Economics, Statistics & ResearchMadrid, SpainData Scientist2018 - 2020Keepler Data TechMadrid, SpainData Scientist2017 - 2018ETS Asset Management, Quantitative ResearchMadrid, Spain

### **EDUCATION**

M.Sc. Economics Research
UNED
Madrid, Spain

M.Sc. Data Science
CUNEF
CUNEF

B.Sc. Economics & Finance
Universidad Autónoma de Madrid
Madrid, Spain

## RESEARCH

### **WORKING PAPERS**

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

Bank of Spain Working Paper No. 2330

· Visited Universitá Cattólica del Sacro Cuore

### **WORK IN PROGRESS**

Alternative Unemployment Measures with Machine Learning, with Sergio Puente

News Concentration, with Sandra García Uribe

Analysing the VAT Cut Pass-Through in Spain using Supermarkets' Web-scraped Data and Machine Learning, with Elvira Prades and Marc Roca

#### **SOFTWARE**

## Survey of Financial Competences Web

• Available Soon!

## expden

• GIS Python library for novel economic population density measures

## ggBdE

• Propietary R Library to customise ggPlot graphics according to the Bank of Spain corporate image

## Spanish Survey of Household Finances Web

- Developed a cloud based web application for data visualization and dissemination.
- Frameworks used: Python, JS, HTML, CSS

### **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**

R Programming
Blockchain School of Management
Madrid, Spain

## **COURSES**

Deep Learning
Udacity
2018

### TECHNICAL SKILLS

**Languages**: Python, R, SQL, Scala HTML/CSS, JavaScript, Matlab **Developer Tools**: Pycharm, Jupyter Notebooks, RStudio, Power BI