Nicolás Forteza

Bank of Spain Alcalá 48, Madrid, 28014, Spain

Phone: (+34) 675382147

Email: nicolas.forteza@bde.es

URL: https://nicoforteza.github.io/web

Born: July 8th, 1994, Spain

Nationality: Spanish/Argentinian

Current position

Data Scientist, DG Economics and Research, Bank of Spain 2020-

Past Positions

Data Scientist, Keepler Data Tech, Madrid 2018-2020

Data Scientist, ETS Asset Management Factory, Madrid 2017-2018

Education

MSc in Economics Research, UNED 2024

MSc in Data Science, CUNEF 2017

VISITING Universittá Católica del Sacro Cuore, Milan 2015

BA in Economics and Finance, Universidad Autónoma de Madrid 2016

Research

PUBLICATIONS

"A Score Function to Prioritize Editing in Household Survey Data: A Machine Learning Ap-2025 proach", Journal of Official Statistics, with Sandra García-Uribe

WORKING PAPERS

"Pollution, Density and Low Emission Zones: European Evidence", available upon request with 2024

José M. Labeaga

"Analysing the VAT Cut Pass-Through in Spain using Supermarkets' Web-scraped Data and Ma-2024

chine Learning", with Elvira Prades and Marc Roca

"Assessing Subjective Probabilistic Expectations in Household Surveys with Audio Records", with 2024

Javier J. Alonso and Laura Crespo

Work in Progress

"Measuring non-Workers Labor Market Attachment with Machine Learning", with Sergio Puente
"News Concentration", with Sandra García-Uribe

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

Econdat - Economics with Nontraditional Data and Analytical Tools (King's College London), roth Atlantic Workshop on Energy and Environmental Economics (Spain), Joint Statistical Meeting (JSM) of the American Statistical Association (Portland, US), 49º Simposio de la Asociación Española de Economía (SAEe) (Spain).

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).

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)

Big Data and Data Science Applications and Development at Central Banks by CEMLA (online).
T3chfest at Universidad Carlos III (Madrid, Spain)

Teaching

2021, 2022 R Programming at Blockchain School of Management

Courses

2022 Experimental Analysis by Dmitry Arkhangelsky - CEMFI

2018 Deep Learning - Udacity