

# NICOLÁS FORTEZA

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

## Current position

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

## Past Positions

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

## Education

2024 MSc in Economics Research, 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

### PUBLICATIONS

2025 "Analysing VAT Pass-Through in Spain using Web Scraped Supermarket Data and Machine Learning", accepted at SERIEs - Journal of the Spanish Economic Association *with Elvira Prades and Marc Roca*  
2025 "A Score Function to Prioritize Editing in Household Survey Data: A Machine Learning Approach", Journal of Official Statistics, *with Sandra García-Urbe*

## WORKING PAPERS

- 2024 "Pollution, Density and Low Emission Zones: European Evidence", *with José M. Labeaga*  
2024 "Assessing Subjective Probabilistic Expectations in Household Surveys with Audio Records", *with Javier J. Alonso and Laura Crespo*  
2023 "Measuring non-Workers Labor Market Attachment with Machine Learning", *with Sergio Puente*

## WORK IN PROGRESS

- 2022 "Aggregate Shocks, News and Economic Activity", *with Sandra García-Urbe*

## 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 & SEMINARS

- 2025 Universitat de Barcelona, Text-as-Data in Economics Workshop at Lancaster University.  
2024 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), Research and Policy Conference of the [FCSM](#) (U. Maryland), Federal Reserve Bank (Washington, US), 49º Simposio de la Asociación Española de Economía (SAEe) (Spain).  
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

### COURSES

- 2022 *Experimental Analysis* by Dmitry Arkhangelsky - CEMFI  
2018 *Deep Learning* - Udacity