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 Universittá 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", 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-Uribe*

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-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 & Seminars

2025 Universitat de Barcelona, Text-as-Data in Economics Workshop at Lancaster University, Econdat - Economics with Nontraditional Data and Analytical Tools (King's College London), 8th Workshop on Subjective Expectations (Nova BSE, Lisbon), Household Finance and Consumption Survey Network (HFCN) (Athens), Annual Conference of the International Association for Applied Econometrics (Turin)

2024 Econdat - Economics with Nontraditional Data and Analytical Tools (King's College London), 10th 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

2025 *Expectations and Decisions: Survey Design and Applications* by Olivier Coibin (Univesity of Texas, Austin)

2022 *Experimental Analysis* by Dmitry Arkhangelsky (CEMFI)

2018 *Deep Learning* - Udacity

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