NICOLÁS FORTEZA

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EMPLOYMENT

Data Scientist   **2020 -**
Bank of Spain, DG Economics, Statistics & Research   *Madrid, Spain*

Data Scientist   **2018 - 2020**
Keepler Data Tech   *Madrid, Spain*

Data Scientist   **2017 - 2018**
ETS Asset Management, Quantitative Research   *Madrid, Spain*

EDUCATION

M.Sc. Economics Research   **2021 -**
UNED   *Madrid, Spain*

M.Sc. Data Science   **2016 - 2017**
CUNEF   *Madrid, Spain*

B.Sc. Economics & Finance   **2012 - 2016**
Universidad Autónoma de Madrid   *Madrid, Spain*

- Visited Universitá Cattólica del Sacro Cuore

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

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   **2021, 2022**
Blockchain School of Management   *Madrid, Spain*

COURSES

Deep Learning   **2018**
Udacity

TECHNICAL SKILLS

Languages: Python, R, SQL, Scala HTML/CSS, JavaScript, Matlab

Developer Tools: Pycharm, Jupyter Notebooks, RStudio, Power BI