





# Horacio Nicolas Tanzi

Financial Model Validator | Economist | Data Scientist

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## EXPERIENCE

### MODEL VALIDATOR - ANALYST | KEVIN D. ODEN & ASSOCIATES

Apr 2022 – Present

- I audit decision-making and forecasting models for US banks. For instance, I have validated loan probability of default models, OFAC models, and interest rate spread time-series models among others.
- It requires a deep understanding of the model's documentation, theory, methodology, usage, and results.
- To test the model, I perform rigorous back-testing and benchmarking analyses.
- It also entails writing the Validation Report, which presents all of the testing done by our teams and raises the findings and issues.

### PROFESSOR | UB, UBA, UCA, UCEMA, UDESA, USAL, UTDT

May 2020 – Dic 2022

During these years, I was employed as a professor in several institutions.

- Teacher Assistant of Recursive Macroeconomics at UdeSA (Master's in Economics)
- Teacher Assistant of Microeconomics 1 at UBA and UCEMA.
- Lecturer of Microeconomics 1 and 2 at USAL.
- Lecturer of Econometrics at UB.
- Teacher Assistant of Introductory Microeconomics at UCA and UdeSA.
- Teacher Assistant of Introductory Macroeconomics at UCA and UTDT.

### FINANCIAL MODEL DEVELOPER | BEEX

January 2018 – February 2019

- I was in charge of developing an ALM model (a class of financial models) for a big Argentinian Bank in SAS language programming.
- The model I developed computes the cash flows for all of the Bank's assets and liabilities, then uses an interest rate curve to discount them.
- The model implementation allows the user to customize different scenarios and assumptions to estimate the risk of the Bank's investment portfolio.

### TEACHER OF MICROECONOMICS, MACROECONOMICS, AND STATISTICS | IMATH

June 2018 – February 2020

- I conducted private tutoring for college students.
- During my time with this service I greatly improved my teaching skills.

### STATISTICAL ASSISTANT | FIEL (MACROECONOMIC CONSULTANCY)

October 2016 – December 2017

- I worked developing the FIEL Macroeconomic Forecast, a quarterly report and macroeconomic forecast.
- My main tasks were data entry, data visualization, time-series analysis, and writing reports.

## STUDIES

### U TEXAS AT AUSTIN

MASTER'S IN DATA SCIENCE

2024-present

Attending (50% completed)

### UDESA

MASTER'S IN ECONOMICS

2019

Average Grade 8/10

Research Assistant for D. Pierri

### UBA

UNDERGRADUATE DEGREE IN

ECONOMICS

2013 - 2018

Average 8/10

Teaching Assistant for  
Microeconomic Theory 1 and 2,  
and Statistics 2

## SKILLS

### PROGRAMMING

Proficient:

Julia • R •  $\text{\LaTeX}$  • Python

Experienced:

SQL • SAS • VBA • MATLAB

Stata • CSS • HTML

### LIBRARIES/Frameworks

ggplot2 • dplyr • pandas

numpy • pytorch

### TOOLS/PLATFORMS

Git • VSCode • JupyterLab

Excel • PyCharm

### LANGUAGES

English **fluent**

Spanish **fluent**