Pablo Macías Pineda · Quantitative Analyst · Madrid, Spain · pablo_motril@hotmail.com · +34 617 20 32 08

Pablo Macías Pineda | Resume

- Status: Mathematician and Physicist, Analytics Analyst
- Fields: Equity and Inflation Derivatives, Pricing Models, Financial Risks
- Tech: VBA, SQL, Python, Java, Matlab, Murex, Latex, Git, Sourcetree
- Loves: Musical Instruments, Fitness, Volleyball

Experience

2018 - Today **Quantitative Analyst** Banco Santander

- Internal validation of Front Office pricing models of Equity and Inflation derivatives.
- Assessment of mathematical foundations of the models, financial risks related to the products, data used in calculations and the integration of the models into corporate systems.

2017 - 2018 **Consultant** Enrst and Young

- Project for Technology and Operations Division of Banco Santander.
- Database definition in order to store risk metrics following RDA/RRF reporting framework, implementation of KPIs which ensures quality controls of data and support in the exploitation of the database.

Education

2019 - Today **Master in Mathematical Engineering and Computation. 60 ECTS.** Universidad Internacional de la Rioja

- All subjects completed. Average 9.3 out of 10.
- Thesis in progress: Analysis of an stochastic dividend model for valuation of financial derivatives.

2012 - 2017 **Double Degree in Mathematics and Physics. 360 ECTS. 5 years, 72 ECTS/year.** Universidad Complutense de Madrid

- Physics thesis: *Wilson coefficient between Soft-Collinear Effective Theory and Quantum Chromodynamics*. Calculation of a collision of particles with both theories in order to obtain the coefficient which connects them.
- Mathematics thesis: *Spectral theory and C^*-algebras*. Study of the common Banach spaces from the point of view of their algebraic structure and the operator theory.