

Pablo Forero

DATA SCIENTIST · ECONOMICS RESEARCHER

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Summary

Data Scientist at Allfunds' Innovation Lab. Strong analytical and technological skills. Specialist in modelling and predictive analysis. Stochastic models, time series, dynamic programming, machine learning, and neural networks. Enthusiast about open source software and modern industry practices.

Work Experience

Allfunds

SENIOR DATA SCIENTIST, INNOVATION LAB

Madrid, Spain

2018 - Present

- Developed a predictive model using Random Forests, in order to profile retail customer's fund buying preferences.
- Created a classifier of share classes' assets strategy using Natural Language Processing with prospectus in PDF format.
- Worked in the development of a company Datalake built using Google Cloud.
- Created a tool for the systematic analysis of company prices.
- Developed the pipelines of internal information and advanced analytics for management reporting.
- Worked in the development of a new cloud based rebate calculation tool.
- Created the module used to generate the internal and external reporting of prices and billing.
- Developed predictive indicators commercialized to external customers.

SAIS John Hopkins University

TEACHING ASSISTANT

Bologna, Italy

2015

- Teaching assistant in International Trade for Professor G. Plummer.

Banif (Santander Private Banking)

ANALYST, ASSET MANAGEMENT

Madrid, Spain

2009 - 2010

- Analysis of assets and portfolios for asset managers.
- Generate the weekly reporting of the fixed income portfolios.

Renaissance Capital

INTERN, RESEARCH

London, UK

2008

- Research on Sub-saharan emerging markets.

CQS

INTERN, RESEARCH

London, UK

2008

- Assisted portfolio managers on the analysis of firms, specially their pension liabilities.

ING Capital

INTERN, RESEARCH

London, UK

2007

- Research on Easter European emerging markets and Iberian utilities.

Education

European University Institute

PH.D. (ABD) IN ECONOMICS

Florence, Italy

2012 - 2017

- Thesis title: *Competition, Tasks and Earnings Inequality*
- Supervisor: Ramon Marimón
- Research in International Trade, Macroeconomics, Labour Economics and Computational Economics.

European University Institute

MRES IN ECONOMICS

Florence, Italy

2012 - 2013

Universidad de Navarra

MSC IN ECONOMICS AND FINANCE

Pamplona, Spain

2010 - 2011

University of Exeter

B.A. IN ECONOMICS AND POLITICS

Exeter, UK

2006 - 2009

Professional Activities

EABCN Training School

Florence, Italy

PARTICIPANT

2016

- *Micro-Structure of Trade - Theory and Evidence*
- Taught by Klaus Adam

Workshop on Economic Policy Challenges

Florence, Italy

DISCUSSANT

2016

- *The Optimal Inflation Rate and Firm-Level Productivity Trends*
- By Klaus Adam and Henning Weber

The Econometric Society 2016 European Winter Meeting

Edinburgh, UK

PRESENTING

2016

Símpoio de la Asociación Española de Economía

Bilbao, Spain

PRESENTING

2016

Zurich Initiative on Computational Economics

Zurich, Switzerland

PARTICIPANT

2015

COEURE Workshop on Labour Markets

Brussels, Belgium

RAPPORTEUR

2015

- *EU Dual Labour Markets: Consequences and Potential Reforms*

Skills

Research	International Trade, Macroeconomics, Labour Economics, Computational Economics
Languages	Spanish, English, French (Basic), Italian (Basic)
Programming Languages	Python, Matlab, SQL, LaTeX, Julia, VBA
Statistical Tools	Pandas, Excel, Scikit-learn, Pyro, Dynare, Eviews, Stata
Cloud Tools	Google Cloud Platform, BigQuery
Technology Tools	Docker, Git, Sphinx, Plotly, Airflow, PyTorch