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
Madrid, Spain

SENIOR DATA SCIENTIST, INNOVATION LAB — *2018 - Present*

- Developed a predictive model using Random Forests, in order to profile retail costumer'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 costumers.

SAIS John Hopkins University
Bologna, Italy

TEACHING ASSISTANT — *2015*

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

Banif (Santander Private Banking)
Madrid, Spain

ANALYST, ASSET MANAGEMENT — *2009 - 2010*

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

Renaissance Capital
London, UK

INTERN, RESEARCH — *2008*

- Research on Sub-saharan emerging markets.

CQS
London, UK

INTERN, RESEARCH — *2008*

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

ING Capital
London, UK

INTERN, RESEARCH — *2007*

- Research on Easter European emerging markets and Iberian utilities.

Education

European University Institute
Florence, Italy

PH.D. (ABD) IN ECONOMICS — *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
Florence, Italy

MRES IN ECONOMICS — *2012 - 2013*

Universidad de Navarra
Pamplona, Spain

MSC IN ECONOMICS AND FINANCE — *2010 - 2011*

University of Exeter
Exeter, UK

B.A. IN ECONOMICS AND POLITICS — *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*

Simposio 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