

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 costumers fund buying preferences.
- Started an experimental project for classifying share classes using Natural Language Processing with prospectus in PDF format.
- Defined and analysed a project to implement a company wide CRM.
- Assisted in the development of a company Datalake built using Google Cloud.
- Created a Python tool for a systematic analysis of prices.
- Developed a pipeline of internal information and advanced analytics for management reporting.
- Assisted in the development of a new cloud based rebate calculation tool.
- Created a module used to generate in the cloud the reporting of prices for internal and external users.

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

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