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 for open source software and modern industry practices.

Work Experience

Allfunds
Madrid, Spain

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 Languuage 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 Hedge Fund
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

European University Institute
Florence, Italy

MRes in Economics · *2013*

Universidad de Navarra
Pamplona, Spain

MSc in Economics and Finance · *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	Excel, Dynare, Eviews, Stata
Cloud Tools	Google Cloud Platform, BigQuery
Technology Tools	Docker, Git, Office, Sphinx, Airflow, PyTorch