PEDRO IRABURU

I am a young Econometrician, born in 1995, fanatic of programming and data analysis. Since being introduced to Python when I wrote my thesis degree, I have also learnt R, Matlab, VBA and Stata. I am currently enrolled in my second master, in the VU. After finishing, I plan to work in Data Science, Finance, Econometrics, or in a similar field.



EDUCATION

2021 2020

Master's Econometrics and Operations Research

Vrije Universiteit

Amsterdam, The Netherlands

- · The master focuses on developments in theory, methodology and application of econometric and statistical methods for the analysis of Big Data. I am currently enrolled in two specializations: Financial Econometrics, and Econometrics and Data Science.
- · Financial Econometrics Case Study (9/10): "Volatility: Modelling, Measuring, Forecasting and Simulation". Case Study in Econometrics and Data Science (10/10): "The election game".

2020 2019

Master in Economics: Empirical Application and Policies EHU/UPV

Pailbo, Spain

- · Learning of the theoretical, empirical and computational methods that economists use to understand markets and analyze data. Fully taught in English. Academic average of ~9.0/10.
- · Thesis: "Social class segregation in upper-secondary school choice in Canada".. Done in R, using 2012 PISA data, and a multinomial logit model as central axis (9.5/10)



Degree in Economics

University of Malaga

- Malaga, Spain
- Thesis: "Computable Dynamic General Equilibrium with free hardware and software", with honors (10/10), done in Python with a Raspberry Pi.
- One of the 10 best academic careers of the Economics degree 2015/2019.

2015 2013

Coursed two years of the Double degree in Mechanical and Electrical **Engineering**

University of Malaga

Malaga, Spain

· I had always enjoyed Mathematics and Natural Sciences, so I assumed that engineering would be a fitting a choice. From these two years I got my interest on programming, as I was taught C++, and although it was highly educational, I realized it was not the right choice for me.

Bachelor of Science

Colegio Ecos

Marbella, Spain



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CONTACT INFO

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- in Linkedin
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PROGRAMMING SKILLS

R R

Pvthon

🧆 Matlab

🤲 VBA

 $^{\mathrm{T}_{\!E}\!X}$ LaTeX

Markdown

∰ Stata

Made with the R package pagedown.

Code available on 🞧 GitHub

Last updated on 2021-05-02.

2013

2011

· Academic average of 9.32/10.00



Financial Econometrics

• I have enhanced my analytical skills regarding financial data thanks to the VU master's courses. The pure financial courses have taught me plenty about derivatives and how to price them: Black Scholes, Binomial trees, and Monte Carlo methods. In short, I know to use statistical tools for financial questions of relevance, how to approach big data problems in finance and how to interpret and report quantitative findings. Among some of the financial econometrics models I have used are GARCH, GAS and their variations.

Data Science and Business Intelligence

· I have strong quantitative and computational skills, handling a wide array of tools and programming lenguages, from R to Python, Matlab, VBA, visualization, clustering, and evolutionary computing techniques. I have learnt to analyze and understand data from different fields and databases, such as labor, energy and cultural markets, PISA, EUKlems and MCVL. Recently, at my current job, I have automated processes (specifically data extraction) in order to generate reports that provide Business Intelligence to our clients.

Econometrics/statistics

• I master many econometric and statistical methods: from regression of qualitative dependent variables, to time series, multivariate models, panel data analysis, the Kalman Filter, cointegration, etcetera. I have a good understanding on the theoretical and practical components of the most popular econometric methods, and how to apply them to large quantities of data to construct models.

Soft Skills

• My communication skills are excellent, I know how to sell an idea. I present my work in a clear, concise and structured way, with my results being backed by evidence. I am decisive and adaptable, a man of action. I also love to work in a team, specially if it is diverse. I am also creative and enjoy making presentations and reports.

Social Sciences Component

• Having coursed Behavioural Economics and having studied other topics related to the social aspects of the human psyque, allows me to interpret results where there is a large human component.

Economics

• Game theory, market analysis, DSGE models, monetary markets, growth theory... are some of the relevant fields I am profficient in, both from a theorical and practical approach.



WORK EXPERIENCE

2021

Data and Analytics Trainee

Amsterdam, The Netherlands

Startupbootcamp/Innoleaps

· Since I was eager to get my quantitative skills to work, I applied to Startupbootcamp (top startup accelerator in Europe), and started to work part time in February, full time since March. I work in two departments, Data Analytics, and Research. Among my responsabilities are data extraction and automation, generating BI reports, researching and presenting projects to clients (corporate). Thanks to my work ethic they have been giving more responsabilities and now I am in charge of a small project.

2019

Consultant Assistant

Malaga, Spain

• PLAYS Consultores

· I spent three months working in PLAYS, a consultancy agency in Malaga city. I mainly did accounting and business analysis.



FUTURE PROJECTS AND PLANS

Career, PhD.

· In order to feel fulfilled, I need challenges in my life. Given this, I intend to work somewhere which meets my expectations and where I can develop my career. Additionally, as a long-term project, I will get a PhD in Econometrics. I have already talked to my future supervisor, Petr Mariel, to start after finishing my current studies. I haven't narrowed the topic yet as I first want to decide where to work, so it matches the field.



LANGUAGES

Spanish

Native

English

Advanced level, also in academic environment

Cambridge

- · Cambridge English: Advanced (CAE)
- · One school year in King's Bruton, Somerset.

German

Initiate level

• Goethe Institut

- · A2 Goethe-Zertifikat
- Two weeks deutsch course in Garmisch-Partenkirchen.