



Renato Vassallo

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RESEARCH FIELDS

AI for Economics, Forecasting & Nowcasting, Natural Language Processing, Econometrics, Causal Inference, Macroeconomic Policy, Conflict.

EDUCATION

Universitat Autònoma de Barcelona Barcelona, Spain
M.Res. in Economic Analysis – PhD Track (IDEA Program) 2025 – Present

Barcelona School of Economics Barcelona, Spain
M.Sc. in Data Science for Decision Making 2022 – 2023

Pontifical Catholic University of Peru Lima, Peru
M.A. in Economics 2018 – 2021

Universidad de Piura Piura, Peru
B.A. in Economics 2012 – 2016

PUBLICATIONS (PEER-REVIEWED)

Effects of External Shocks on Macroeconomic Fluctuations in Pacific Alliance Countries

With Gabriel Rodríguez and Paul Castillo

Economic Modelling, 2023 [\[link\]](#)

WORKING PAPERS

Asymmetric Effects of External Shocks on the Peruvian Economy: The Role of Confidence

With William Sánchez

Fiscal Council of Peru, 2026 [\[link\]](#)

Semantic Similarity Measures in Newspaper Text for Detecting and Predicting Disruptive Institutional Events

With Laura Mayoral, Hannes Mueller, Christopher Rauh, and Margherita Phillip

Barcelona School of Economics, 2026 [\[link\]](#)

Forecasting Global Refugee Flows: A Machine Learning Approach Using Non-Conventional Data

With Daniela de los Santos and Eric Frey

Universitat Pompeu Fabra, 2023 [\[link\]](#)

Measuring Potential Output after COVID-19: An Extended Multivariate Filter

With William Sánchez

Fiscal Council of Peru, 2023 [\[link\]](#)

Business Confidence and Private Investment in Peru: A Nonlinear Analysis

With William Sánchez

Fiscal Council of Peru, 2023 [\[link\]](#)

Time Evolution of External Shocks on Macroeconomic Fluctuations in Pacific Alliance Countries: TVP-VAR-SV Models

With Gabriel Rodríguez

Pontificia Universidad Católica del Perú, 2022 [\[link\]](#)

PROFESSIONAL EXPERIENCE

Institute of Economic Analysis (IAE-CSIC) Barcelona, Spain
Researcher – Momentum Programme 2024 – Present

Project “AI in Prediction Policy Problems”: a four-year grant developing a policy-oriented tool that integrates ML-based forecasting with causal inference.

International Monetary Fund Washington, D.C.
Research Consultant – Institute for Capacity Development 2025

Research on violence, conflict risk, and macroeconomic outcomes using NLP; built interpretable, news-based indicators to inform policy in fragile states.

Fundació d'Economia Analítica (EconAI)

Barcelona, Spain

Data Scientist – EconAI Team

2023 – 2024

Built an LLM-based, semi-automated system for the German Government to nowcast and forecast global de-democratization events (coups, term-limit evasions).

Fiscal Council of Peru

Lima, Peru

Macroeconomics Specialist

2018 – 2022

Macroeconomic analysis of global and domestic trends: forecasting, risk assessment, and estimation of unobservable variables.

TEACHING

Barcelona School of Economics

MSc Data Science for Decision Making

Instructor – Forecasting and Nowcasting with Text as Data

Apr–Jul 2025, 2026

Teaching Assistant – Foundations of Econometrics

2023, 2024

Teaching Assistant – Master's Thesis

2026

SELECTED TALKS & WORKSHOPS

Seminar on Newspaper Data and Crime — IDB & IMF

Washington, D.C. · 2026

Joint IDB-IMF seminar on using news data to build crime and insecurity indicators and assess their economic impact.

INFORM Warning Co-Design Workshop — JRC, European Commission

Ispra, Italy · 2024

Presented the [Conflict Forecast](#) project on behalf of the EconAI team, to experts in early-warning systems and crisis anticipation.

SKILLS & LANGUAGES

Languages: Spanish (native), English (fluent), Catalan (basic)

Programming: Python, R, MATLAB, \LaTeX

Econometric software: Stata, EViews

AI-assisted research: ChatGPT, Claude, local AI agents