



Renato Vassallo

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EDUCATION

Universitat Autònoma de Barcelona M. Res. in Economic Analysis (PhD Track - IDEA Program).	Barcelona, Spain 09/2025 – Present
Barcelona School of Economics M.Sc. in Data Science for Decision Making.	Barcelona, Spain 09/2022 – 08/2023
Pontifical Catholic University of Peru M.A. in Economics.	Lima, Peru 08/2018 – 08/2021
Universidad de Piura B.A. in Economics.	Piura, Peru 03/2012 – 12/2016

RESEARCH FIELDS

Artificial Intelligence for Economics, Forecasting and Nowcasting, Natural Language Processing, Econometrics, Causal Inference, Macroeconomic Policy, and Conflict.

PROFESSIONAL EXPERIENCE

Institute of Economic Analysis (IAE-CSIC) Researcher (Titulado Superior) – Momentum Programme - Project: “AI in Prediction Policy Problems”, a 4-year research grant to develop a policy-oriented tool that integrates ML-based forecasting with causal inference techniques.	Barcelona, Spain 12/2024 – Present
International Monetary Fund Research Consultant – Institute for Capacity Development - Research on violence, conflict risk, and macroeconomic outcomes using natural language processing. Developed interpretable, news-based indicators to inform macroeconomic policy in fragile states.	Washington, D.C. 09/2025 – 12/2025
Barcelona School of Economics Part-Time Lecturer - Instructor for the course <i>Forecasting and Nowcasting with Text as Data</i> . Supported teaching activities for the courses <i>Foundations of Econometrics</i> and <i>Master's Thesis</i> .	Barcelona, Spain 09/2023 – Present
Fundació d'Economia Analítica Data Scientist – EconAI Team - Developed an LLM-based, semi-automated system for the German Government to enable real-time nowcasting and forecasting of global de-democratization events, such as coups or term-limit evasions.	Barcelona, Spain 11/2023 – 11/2024
Fiscal Council of Peru Macroeconomics Specialist - Conducted macroeconomic analysis on global and domestic trends, focusing on forecasting, risk assessment, and estimation of unobservable variables.	Lima, Peru 01/2018 – 09/2022

LANGUAGES & TECHNICAL SKILLS

Languages: Spanish (Native), English (Fluent), Catalan (Basic).

Programming Languages: Python, R, MATLAB, L^AT_EX.

Econometric Software: Stata, EViews.

AI-Assisted Research & Coding Tools: ChatGPT, Claude, and local AI agents.

PUBLICATIONS (PEER-REVIEWED)

- *Effects of External Shocks on Macroeconomic Fluctuations in Pacific Alliance Countries.*
Together with Gabriel Rodríguez and Paul Castillo.
Economic Modelling, 2023. ([link](#))

WORKING PAPERS

- *Semantic Similarity Measures in Newspaper Text for Detecting and Predicting Disruptive Institutional Events.*
Together 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.*
Together with Daniela de los Santos and Eric Frey.
Barcelona School of Economics, 2023. ([link](#))
- *Measuring Potential Output after COVID-19: An Extended Multivariate Filter.*
Together with William Sánchez.
Fiscal Council of Peru, 2023. ([link](#))
- *Business Confidence and Private Investment in Peru: A Non-Linear Analysis.*
Together with William Sánchez.
Fiscal Council of Peru, 2023. ([link](#))
- *Time evolution of external shocks on macroeconomic fluctuations in Pacific Alliance countries: empirical application using TVP-VAR-SV models.*
Together with Gabriel Rodríguez.
Pontificia Universidad Católica del Perú, 2022. ([link](#))

CONFERENCES AND WORKSHOPS

Seminar on Newspaper Data and Crime

Inter-American Development Bank & International Monetary Fund

- Joint IDB-IMF seminar focused on leveraging news data to create crime/insecurity indicators and assess its impact on the economy.

Washington, D.C.

04/2026

INFORM Warning Co-Design Workshop

Joint Research Centre (JRC) - European Commission

- Invited to present the [Conflict Forecast](#) Project on behalf of the EconAI team. The workshop brought together experts in Early Warning Systems, humanitarian aid, and crisis anticipation.

Ispira, Italy

05/2024