



Renato Vassallo

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EDUCATION

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

Natural Language Processing, Machine Learning, Causal Inference, Economic Development, Macroeconomic Policy, Bayesian Macroeconometrics.

PROFESSIONAL EXPERIENCE

Institute of Economic Analysis (IAE-CSIC) Researcher (Titulado Superior) - Momentum Programme - Project: "AI in Prediction Policy Problems: Forecasting, Causal Inference & Ethics", developing a dual-purpose tool that seamlessly combines the precision of ML with the rigor of causal inference.	Barcelona, Spain 12/2024 - Present
Fundació d'Economia Analítica Data Scientist - Developed an LLM-based system for the German Foreign Office to detect and forecast global de-democratization events, enabling early warning and improved policy response.	Barcelona, Spain 11/2023 - 11/2024
Barcelona School of Economics Part-Time Lecturer - Instructor for the course <i>Nowcasting and Forecasting with Text as Data</i> . Designed and taught modules on NLP, text-based indicators, and mixed-frequency econometric models. Teaching Assistant - Taught coding sessions and graded assignments for the Foundations of Econometrics course.	Barcelona, Spain 04/2025 - 05/2025 09/2023 - 12/2024
Fiscal Council of Peru Macroeconomics Specialist - Conducted macroeconomic analysis on global and domestic dynamics, focusing on forecasting, risk assessment, and estimation of unobservable variables.	Lima, Peru 01/2018 - 09/2022
Central Reserve Bank of Peru Internship - Advanced Economics Program - Advanced training in macro theory, monetary policy and econometrics (3 months, PhD-led).	Lima, Peru 01/2016 - 04/2016

LANGUAGES & TECHNICAL SKILLS

Language skills: Spanish (Native), English (Fluent).

Technical skills: Python, R, Matlab, Stata, EViews, Latex, Office; all at a professional level.

IMF Courses: Monetary Policy Analysis, Macroeconometric Forecasting, Programming and Financial Policies.

PUBLICATIONS

Forecasting Global Refugee Flows: a ML Approach using Non-Conventional Data ([link](#)).

Barcelona School of Economics, 08/2023.

Measuring Potential Output after COVID-19: an Extended Multivariate Filter ([link](#)).

Fiscal Council of Peru, 08/2023.

Effects of external shocks on macroeconomic fluctuations in Pacific Alliance countries ([link](#)).

Economic Modelling, 07/2023.

Business confidence and private investment in Peru: a non-linear analysis ([link](#)).

Fiscal Council of Peru, 03/2023.

Impact of External Shocks on the Peruvian Economy: a TVP-VAR-SV approach ([link](#)).

Fiscal Council of Peru, 05/2021.

CONFERENCES AND WORKSHOPS

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