

NICOLÁS FORTEZA

Bank of Spain
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Born: July 8th, 1994, Spain
Nationality: Spanish/Argentinian

Current position

2020- *Data Scientist*, DG Economics and Research, Bank of Spain

Past Positions

2018-2020 *Data Scientist*, Keeper Data Tech, Madrid
2017-2018 *Data Scientist*, ETS Asset Management Factory, Madrid

Education

2024 MSc in Economics Research, UNED
2017 MSc in Data Science, CUNEF
2015 VISITING Università Católica del Sacro Cuore, Milan
2016 BA in Economics and Finance, Universidad Autónoma de Madrid

Research

WORKING PAPERS

2024 "Analysing the VAT Cut Pass-Through in Spain using Supermarkets' Web-scraped Data and Machine Learning", *with Elvira Prades and Marc Roca*
2023 "A Score Function to Prioritize Editing in Household Survey Data: A Machine Learning Approach", *with Sandra García-Uribe*

WORK IN PROGRESS

2024 "Pollution, Density and Urban Access Regulations: European Evidence"
2023 "The Impact of Data Editing on Wealth: Evidence from the Spanish Survey of Household Finances", *with Jorge E. Abad, Cristina Barceló and Sandra García-Uribe*

- 2023 “Evaluating the Measurement of Household Expectations with Audio Recordings and Machine Learning”, *with Javier J. Alonso and Laura Crespo*
- 2022 “Measuring non-Workers Labor Market Attachment with Machine Learning”, *with Sergio Puente*
- 2022 “News Concentration”, *with Sandra García-Uribe*

Software and Apps

- Web Survey of Financial Competences ([link](#))
- Web Spanish Survey of Household Finance (EFF) ([link](#))
- Python Experienced Density library ([link](#))
- R GgBdE: a library for corporate graphics.

Conferences, Courses and Teaching

CONFERENCES

- 2024 Econdat - Economics with Nontraditional Data and Analytical Tools ([King’s College London](#))
- 2023 Symposium of Data Science and Statistics by the [ASA](#) (St. Louis, US), Research and Policy Conference of the [FCSM](#) (U. Maryland), Big Data and Data Science Applications and Development at Central Banks by [CEMLA](#) (online).
- 2022 Big Data and Data Science Applications and Development at Central Banks by [CEMLA](#) (online), Empirical Research with Large Datasets by Banco do Portugal [Data Lab](#) (Oporto, Portugal)
- 2021 Big Data and Data Science Applications and Development at Central Banks by [CEMLA](#) (online).
- 2019 [T3chfest](#) at Universidad Carlos III (Madrid, Spain)

TEACHING

- 2021, 2022 R Programming at Blockchain School of Management

COURSES

- 2022 *Experimental Analysis* by Dmitry Arkhangelsky - CEMFI
- 2018 *Deep Learning* - Udacity