

MAXIMO SANGIACOMO

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<https://msangia.github.io/>

EDUCATION

PhD in Economics Universidad Nacional de la Plata	Jun/2023 – Present
Data Science Specialization Instituto Tecnológico de Buenos Aires	2019 – 2020
Advanced Econometrics Course <i>Master in Economics</i> Universidad Nacional de la Plata	Jun/2005 – Sep/2005
Master in Finance Universidad Torcuato di Tella	2002 – 2003
Bachelor in Economics Universidad Nacional de la Plata	1995 – 2001

WORK EXPERIENCE

Central Bank of Argentina Assistant Manager of Macroeconomic Models - Developed and estimated DSGE and semi-structural models. - Designed macroeconomic forecasting pipelines (time series and ML). - Programmed and optimized data workflows.	May 2020 – Present
Central Bank of Argentina Chief of Macroprudential Monitoring - Banking regulation - Credit market analysis - Financial stability	Jan/2017 – May/2020
Central Bank of Argentina Senior Analyst / Chief of Economic Research - Credit market analysis - Corporate finance	Feb/2006 – Jan/2017
Center of Economy and Finance for Argentine's Development Senior Economist Topics in finance	Apr/2005 – Jan/2006
Center for Financial Stability Junior Economist - Public and private debt restructuring - Corporate finance - Corporate governance	Apr/2003 – Apr/2005
Ministry of Economy - Buenos Aires Province <i>DGA</i> Analyst - Survey reports of departments - Database management	Mar/1999 – Apr/2003

TEACHING EXPERIENCE

Economic Policy II Bachelor's degree in economics	Jun/2010 – to present FCE – UNLP
Introduction to R Internal course	Nov/2019 and Aug/2021 BCRA
Methods of Mathematical Economics Master in Public Finance	Jun/2007 – Dec/2011 FCE – UNLP
Applied Econometrics Program in Monetary and Financial Economics	Sep/2009 – Dec/2009 BCRA

SKILLS

Languages: English
Programming: Stata – R – Python
MS Office: Excel – Word – Power Point
Document Creation: L^AT_EX, Markdown

COURSES

Economic modelling and forecasting Centre for Central Banking Studies <i>Bank of England</i>	September 2021 Online
Using R as an econometrics tool Centre for Central Banking Studies <i>Bank of England</i>	June 2021 Online
Applied Bayesian econometrics Centre for Central Banking Studies <i>Bank of England</i>	May 2021 Online
Big Data and Machine Learning Modelling for Economic Applications Banca D'Italia	February 2021 Online
Causal Inference in Corporate Finance Workshop Banco Central Do Brazil / Inter-American Development Bank	October 2020 Online
Introduction to Computer Science and Programming Using Python Massachusetts Institute of Technology <i>Platform edX</i>	June – August 2020 Online
Data Science for the Design and Management of Public Policies ECLAC	October – November 2019 Buenos Aires
Financial Stability <i>Central Bankers Courses</i> Foundation of the Swiss National Bank	May 2012 Gerzensee, Switzerland
Topics in Empirical Finance Centre for Central Banking Studies <i>Bank of England</i>	April 2011 London
Econometric Modeling and Forecasting IMF Institute	March 2010 Washington DC
Practical Policy Analysis of Financial Regulation Centre for Central Banking Studies <i>Bank of England</i>	October 2009 London
Credit Risk Banco de España	April 2008 Bogotá
Financial Stability: Specialist Topics Centre for Central Banking Studies <i>Bank of England</i>	March 2007 London
Dynamic Models with Panel Data BCRA	April - May 2006 Buenos Aires
Bayesian Methods in Macroeconometrics BCRA	April 2006 Buenos Aires

RECENT RESEARCH

Relationship Networks in Banking Around a Sovereign Default and Currency Crisis with P. D'Erasmus, H. Moscoso Boedo and M. P. Olivero	2020 IMF Economic Review
Export survival and foreign financing with L. D'Amato and M. Tobal	2020 BIS Working Papers
Panel Time Series Review of the Methodological Evolution with T. Burdisso	2016 Stata Journal
How do firms in Argentina get financing to export? with T. Castagnino and L. D'Amato	2013 European Central Bank

SOFTWARE

HEATMAPGRAPH Stata module to measure the evolution of risks to financial stability over the financial cycle	2018
XTCSI Stata module to investigate Residual Cross-Section Independence	2014
XTCIPS Stata module to compute Pesaran Panel Unit Root Test in the Presence of Cross-section Dependence	2014
PAYPER Stata module to compute the periodic payment and the entire schedule of a loan or annuity	2013
FVFIX Stata module to compute the future value of a series of equal payments (cash flows)	2013
DFSUMMARY Stata module to compute the Dickey-Fuller unit-root test for different lags	2013
FVVAR Stata module to compute the future value of a series of payments (cash flows)	2013
ROLLSTAT Stata module to compute rolling-window statistics for time series or panel data	2013
PVFIX Stata module to compute the present value of a series of equal payments (cash flows)	2013
IRR Stata module to calculate the (periodic) internal rate of return for a series of periodic cash flows	2013
PVVAR Stata module to compute the present value of a series of payments (cash flows)	2013