Tristany Armangue

Personal Data

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Education

2017-2018 Master of Science in Specialized Economic Analysis (Program in Macroeconomic Policy and Financial Markets)
Barcelona Graduate School of Economics (Barcelona, Spain)

Relevant Courses:

- Macroeconomics, Microeconomics, Financial Economics, Empirical Macroeconomics, Monetary Policy, Fiscal Policy, Econometrics, Advanced Time Series, Empirical Finance.

Quantitative and econometric methods used:

- Maximum Likelihood, GMM, MCMC, ARCH/GARCH models, VAR, SVAR and FAVAR.
- DSGE modelling in Dynare.
- Forecasting with state space modelling and the Kalman filter.
- Heterogeneous agent models to study inequality dynamics (Aiyagari model).

Thesis: "Sovereign Debt Sustainability in Emerging Economies"

- Expanded an existing model by Collard, Habib and Rochet (2015) to make it applicable to emerging economies by relaxing certain assumptions, such as time invariability of interest rates, and introducing extensions such as accounting for tax revenue volatility.
- Advisors: Joachim Jungherr and Hugo Rodriguez

2014-2017 Bachelor of Science in Economics
University of Exeter (Exeter, UK)

Relevant courses:

- Futures and Options, Advanced Macroeconomics, Statistics and Econometrics.

Work Experience

June 2019 - present | Research Fellow at Inter-American Development Bank - Research Assistant to Eric Parrado, Chief Economist

- Conducted research on a variety of topics including interest rate rules in a DSGE setting, fiscal sustainability, and the impact of ESG factors on market performance.
- Assisted in the preparation of dissemination material and conference presentations.

December 2018 - present | Consultant at The World Bank - Labor Market Microsimulations

- Kept the theoretical foundations of the micro-simulation model up to date by incorporating new developments from the literature.
- Contributed to the development of the micro-simulation software and led the port from Matlab to Python.
- Contributed to the further development of the optimization algorithms of the tool, introducing techniques such as Particle Swarm Optimization.
- Conducted the necessary internal validity tests before deployment.
- Conducted simulations for scenarios comparison, to be used for policy advice.
- Packaged the tool for distribution to other teams within the World Bank.

Winter 2018 | Research Assistant for Felipe Valencia (Vancouver School of Economics, UBC)

- Created a database of military events during the War of the Triple Alliance.
- Researched Latin American history books and first-hand accounts of the war to collect various data such as casualties, prisoners, duration of skirmish, etc.
- Prepared the database to be used by statistical software.

Summer 2016 | Summer Intern at Caja de Ingenieros Gestion, *Asset Management*

- Conducted bottom-up equity research using Bloomberg and annual reports and discussed findings with senior portfolio managers; contributed to asset allocation decisions.
- Applied proprietary DCF models to value and price-target stocks.
- Contributed to weekly meetings with the portfolio managers to discuss economic and political outlooks (i.e. Brexit), analyze subsequent effects on markets, and prepare best strategic responses.
- Published online reports on key sectors and current affairs for non-technical audiences.
- Aided in the development of an Environmental Social and Governance (ESG) scoring system to be used as a first step in the investment process.

Languages

Spanish:	Native
English:	Native
Catalan:	Native
French:	B1

IT Skills

Python, Matlab & Dynare, Stata, Tableau, Bloomberg Terminal, Microsoft Office, LaTex

Other Experience

Winter 2019 | Volunteer at La Pouponniere - Dakar

2017/2018 | Under-14s Rugby coach at CEU Rugby Barcelona