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Education

Ph.D in *Business Economics and Quantitative Methods*, Statistics Department. University Carlos III. Grade: Excellent *Cum Laude*.

Dissertation: Discovering common features in a large set of disaggregates. Methodology, modeling and forecasting.

Thesis Advisor: Prof. Antoni Espasa.

Committee: Prof. Timo Teräsvirta, Prof. Alfonso Novales, Prof. Esther Ruiz Ortega.

Fields of interest: Dynamic econometric models, Economic forecasting, Time Series, International finance.

MSc (honors) in *Business Economics and Quantitative Methods*. Statistics Department University Carlos III, 2012.

BSc in Economics, Universidad de la República, Uruguay, 2008.

Languages

Fluent in English and Spanish (native).

Other courses

2013. Economics of Money and Banking, Part One. Columbia University (online course)

2013. Economics of Money and Banking, Part Two. Columbia University (online course)

2011. DSGE Models with Matlab and Dynare. Univesidad Autónoma de Madrid

2006. Course- Workshop "Macroeconomic Forecasting techniques" at University ORT, Montevideo

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Awards and Honors

2016. Young Investigator Research Prize awarded by Italian Econometric Association (SIdE) and the International Association of Applied Econometrics.

2016. Travel Award Grant. International Association of Applied Econometrics.

2016. Active member of the *National System of Researchers* of the Uruguayan National Agency of Research and Innovation (Sistema Nacional de Investigadores — ANII, Uruguay).

2015. Travel Award Grant. International Institute of Forecasters.

2013. Winner of the *Econometric Game* 2013 edition. http://www.econometricgame.com/

2012. Award to the best academic record and the special award of the Master in *Business Economics and Quantitative Methods*, University Carlos III.

2010. Scholarship to pursue Master's and PhD studies at University Carlos III.

2009. Winner of the *Contest of articles based on undergraduate thesis* organized by the Economics Institute of the Economics Faculty, Universidad de la República (Uruguay).

Scientific papers

2015. Discovering common trends in a large set of disaggregates: statistical procedures and their properties (with Anotoni Espasa). Resubmitting, Journal of Econometrics.

2015. Forecasting a large set of disaggregates with common trends and outliers. (with Anotoni Espasa) Working Paper, Universidad Carlos III, Departamento de Estadística.09

http://hdl.handle.net/10016/21572

2012. Master's Thesis: Estimation and testing for Common Features in disaggregated time series; a relevant issue for policy and forecasting. Advisor: Prof. Antoni Espasa

Work in progress

2015 Discovering common cycles in a large set of disaggregates: statistical procedures and their properties.

2015 Forecasting Macroeconomic aggregates with common trends and common cycles.

2015 On the use of the component's outliers to model and forecast the aggregate.

Pre-PhD

2009. "Sostenibilidad fiscal en Uruguay en un contexto de crisis internacional" in XXIV Annual Economics Conference of the Central Bank of Uruguay. (with D. Egger y G. Sicilia) Available in:

http://www.bcu.gub.uy/autoriza/peiees/jor/2009/iees03j3231009.pdf

http://www.iecon.ccee.edu.uy/jornadas_09/Carlomagno_Egger_Sicilia.pdf

http://www.cinve.org.uy/descargas/Carlomagno,%20Egger,%20Sicilia.pdf

2009. "Efectos asimétricos de la crisis financiera internacional sobre las economías del MERCOSUR". (with B. Lanzilotta, F. Lorenzo y N. Noya) en XXIV Annual Economics Conference of the Central Bank of Uruguay. Available in:

http://www.bcu.gub.uy/autoriza/peiees/jor/2009/iees03j3361009.pdf

2008. "Understanding the Fiscal Vulnerability and Sustainability: A Complementary Methodology for Debt Analysis".

2007. "El precio de los bienes inmuebles: un estudio agregado y comparado para algunos barrios de Montevideo" Available in:
http://www.cinve.org.uy/descargas/carlomagno-fernandez0507.pdf

2007. "El Precio De Los Inmuebles: Un Estudio Agregado y Comparado Para Algunos Barrios De Montevideo".

2007. "Los Determinantes Del Precio De Las Viviendas: Un Modelo De Precios Hedónicos".

2006. "La Hipótesis Del Trabajador Añadido Para La Oferta De Trabajo En Montevideo".

2006. "Determinantes Del Nivel De Actividad Del Sector De La Construcción En Uruguay".

Professional experience

2016 - current. Researcher at Centro de Investigaciones Económicas (CINVE - Uruguay)

2013- 2016. Lecturer. Statistics Department, Universidad Carlos III.

2006- 2010. CINVE- Uruguay. Assistant Researcher and consultant.

2005-2006. SSL- Uruguay. Accounting Department

Teaching

2012-2016. Assistant professor in "Econometrics II" (undergraduates) at Universidad Carlos III de Madrid.

2014-2014 Assistant professor in "Statistics I" (undergraduates) at Universidad Carlos III de Madrid.

2009-2010. Assistant professor in "Financial Series Analysis Techniques" of Graduate School of Management Finance and Social Sciences, ORT University, Uruguay

2009-2010. Assistant professor in ”Statistics and Quantitative Methods” of Graduate School of Management Finance and Social Sciences, ORT University, Uruguay

2007-2010. Assistant professor in “Time Series Workshop”, ORT University Uruguay

2009. Assistant professor in the Update Module in Financial Series Analysis of Graduate School of Management Finance and Social Sciences, ORT University

2006 - 2009. Assistant professor in Economics I at “Facultad de Ciencias Económicas y de Administración”, “Universidad de la República”, Uruguay.

2007-2008. Assistant professor in “Macroeconomic forecasting techniques”, at Centro de Investigaciones Económicas (CINVE - Uruguay)

2008. Assistant Professor in “Quantitative Methods for financial risk measurement”, at Centro de Investigaciones Económicas (CINVE - Uruguay)

2007. Assitant Professor in “Quantitative Methods applied to business” at Centro de Investigaciones Económicas (CINVE - Uruguay)

Participation in Undergraduate Thesis Committees

2010. Title: “Un modelo de Tipo de Cambio Real en Uruguay 1989-2008”. Undergraduate Thesis presented at Universidad de la República (Uruguay). Authors: Fernanda Cáceres y Paola Visca.

Conferences and talks

2016. Annual Conference of the International Association of Applied Econometrics.

2016. 36th International Symposium on Forecasting. Santander, Spain.

2015. 40 Simponsio de la Asiciación de Economía Española.

2015. 35th International Symposium on Forecasting. Riverside, California.

2014. 15th OxMetrics Conference. London.

2013. 2nd CIdE Workshop for PhD students in Econometrics and Empirical Economics (WEEE). Perugia.

2013. *First Meeting on Time Series Modeling and Computation*. .

2013 *6th International Conference of the ERCIM WG on Computational and Methodological Statistics* . London.

2010. Economic Activity Leading Indicator. (ITAE - CINVE).

http://www.cinve.org.uy/descargas/Itae%20No1.pdf

2009. Responsible for the Module ”Effects in Uruguay. Perspectives ”at the Seminar “Keys to Understanding the international crisis and its repercussions in Uruguay”. At CINVE

2009. Presentation of the paper “Asimetrías Macroeconómicas entre los países del Mercosur” at Macroeconomic Monitoring Group of the Mercosur network in the Central Bank of Uruguay.

2009 XXIV Annual Economics Conference of the Central Bank of Uruguay. “Sostenibilidad fiscal en Uruguay en un contexto de crisis internacional”.

http://www.bcu.gub.uy/autoriza/peiees/jor/2009/iees03j3231009.pdf

2009 XXIV Annual Economics Conference of the Central Bank of Uruguay “Efectos asimétricos de la crisis financiera internacional sobre las economías del MERCOSUR”.

2009 3th Academic Conference of the Institute of Economics UdelaR Comments to the paper “El mercado de trabajo uruguayo frente a la crisis internacional: apuntes para el análisis”.

http://www.iecon.ccee.edu.uy/jornadas_09/Comentarios_a_Sylvina_Porras.pdf

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Consulting Activities and research projects

2016 - current. Member of the research team in the project*Innovation efforts and productivity dynamics: evidence from Uruguay*. Financing Entity: Inter American Development Bank.

2013 -2016. Member of the research team in the project *Econometric models for uncertainty: new developments*. Financing Entity: Ministry of Economics and Competition of Spain.

2014. Member of the research team in the project *Advising for the modeling and forecasting of the number of packages placed on the market by type of material*. Financing Entity: Ecomebes (Ecoembes is the organizer of the System for the management for the collection of packages in Spain).

2013. Member of the research team in the project *Collection of certain data bout the Spanish economy*. Financing Entity: ESADE Foundation.

2012-2013. Member of the research team in the project *Existence of rocket and feathers effects in fixing the PAI*. Financing Entity: REPSOL.

2010. Member of the research team for the project: Prediction and simulations systems for electricity demand in Uruguay. (Project sponsored by "Agencia Nacional de Investiación e Innovación", ANII- Uruguay)

2010. Co-Responsible in Uruguay of lot 2 of "Technical studies of the monetary component, credit and interest rates" in "EU-MERCOSUR: macroeconomic monitoring" project.

2009-2010. Member of research team winner of the tender for the implementation of four research about "Channels of monetary policy transmission and effects of inflation in Uruguay" to the Central Bank of Uruguay.

2009. Development of a Monthly and Daily Prediction System of collection and number of tickets sold by CUTCSA (major public transport company in Uruguay)

2009. Member of consultant team for the prediction of daily discharge in the BANELCO ATM network (Argentina).

2009. Update of the financial and economic projections system of the Attorney Fund

2008-2009. Advising to UTE (Electrical Energy State Company): Improvement of electicity demand modeling.