

QUANTS ANALYST

EXPERIENCIA

(October 2020 – Present)

Risk Modelling & Analytics Specialist

UBS

Quantitative Risk Analyst in the largest private bank in the world, UBS. In the Credit Risk Methodology team focused in Real Estate sector:

- control and maintenance of the statistical models for real estate valuations
- analysis for senior management to support their decision processes
- monitoring the situation on real estate markets and prices development

(April 2016 – September 2020)

ABOUT ME

Proactive credit risk analyst with strong analytical thinking, technical skills and problem-solving capabilities with focus on detail and precision. I am highly process driven, able to work under pressure and change. Sociable person who enjoys working in teams.

Credit Risk Modeller

ATRADIUS CRÉDITO Y CAUCIÓN

Quantitative Risk Analyst in a Credit Insurance Company, specialized in Solvency II:

- PD Modelling and Calibration PIT/TTC.
- Develop, update and optimize the credit risk scoring models (logistic regression) using SAS.
- Technical support to all areas on any type of Business Intelligence matters.
- Statistical analysis with decision tree and time series to improve the risks of the company.
- Gather data and prepare data for analysis with SAS and Excel and presentation the result to the stakeholders with Power Point.

(November 2015 – April 2016)

LANGUAGES

- Spanish (mother tongue)
- English (advanced)
- Portuguese (basic)

Data Analyst

RED ELÉCTRICA DE ESPAÑA

Analysis and preparation of the daily reports of energy generation, consumption and exchange covering National and European territories, sending back reports to the different departments of Red Eléctrica.

Studies of electricity consumption data by regions of Spain with the head of the department.

(September 2013 – October 2015)

IT-COMPETENCES

- SAS (Miner and Guide)
- Excel
- Python
- R
- Matlab

Math Teacher

ACAEDUCA

(July – September 2013)

Commercial assistant

BANTIERRA

(July – September 2012)

Administrative

INSTITUTO ARAGONÉS DE LA JUVENTUD

PERSONAL

- Analytical skills
- Teamwork
- Self-starting
- Problem solving
- Decision making

EDUCATION

(2018 – 2020)

Master's degree in Data Science

UNIVERSITY OF ALCALÁ DE HENARES

(2009 – 2013)

Degree in Economics (specialized in quantitative methods)

UNIVERSITY OF ZARAGOZA