

Miguel Ángel Cabello

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EMPLOYMENT

- Assistant Professor. CUNEF Universidad. 2024 – Current.
- Researcher in Financial Stability and Monetary Operations. Reserve Central Bank of Peru. 2023.
- Analyst in Monetary Policy Design. Reserve Central Bank of Peru. 2012 – 2016.

EDUCATION

- PhD in Economics. Universidad Carlos III (UC3M). Madrid. 2023
- Master in Economic Analysis. Universidad Carlos III (UC3M). Madrid. 2018
- Bachelor Degree in Social Sciences – Economics. Pontificia Universidad Católica del Perú. 2009.

FIELDS OF INTEREST

- Time Series Econometrics, Forecasting, Macro and Financial Econometrics.

WORKING PAPERS

- Estimation of the non-Gaussian Dimension in Structural VARMA Models.
- Identifying Shocks with non-Gaussian SVARMA Models.
- The effects of taxation shocks on Income Distribution: Evidence for Peru.
- Forecasting Models for Liquidity Measures of Peruvian Banking System.

SELECTED ACADEMIC HONOURS AND GRANTS

- Participant in Project “Dynamic Econometric Models: Persistence and Specification” (DEMPES). 2023. (Principal Researcher: Carlos Velasco)
- Pre-doctoral grant sponsored by Spanish Ministry of Science and Technology (BES-2017-081997)
- Winner of 2018 edition of Econometric Games. UC3M Team.

SELECTED PRESENTATIONS CONFERENCES

- Annual Conference of European Association of Young Economists. Paris. 2024