

MIGUEL ANGEL CABELLO PÉREZ

micabell@eco.uc3m.es

+34 653685860

Getafe, Madrid, 28907

EDUCATION

Universidad Carlos III de Madrid

October 2018 - Present

PhD Candidate in Economics. Dissertation: Essays in Time Series Econometrics.

Department of Economics

Universidad Carlos III de Madrid

Sept.2016-Sept.2018

2-years Master in Economic Analysis.

Department of Economics

Pontificia Universidad Católica del Perú

2004-2009

Bachelor Degree in Social Sciences. Major in Economics.

Department of Social Sciences

PUBLICATIONS AND WORKING PAPERS

- **Macprudential Policies in Peru: The Effects of Dynamic Provisioning and Conditional Reserve Requirements.** BIS Working Papers Series, No. 675. November, 2017.
Joint work with Joé Lupu and Elías Minaya.
- **Identification and Estimation of Linear Structural VARMA models using pairwise dependence measures.**
Miguel Angel Cabello.
Work in progress.
- **Estimation of non-Gaussian Dimension using third and fourth order cumulants of reduced form errors.**
Miguel Angel Cabello.
Work in progress.

TEACHING EXPERIENCE

Universidad Carlos III de Madrid

Madrid, Spain

Teaching Assistant

2017-2021

- Macroeconomics I and Dynamic Macroeconomics. (Undergrad level)
- Econometrics I and Econometrics Techniques (Time Series Econometrics). (Undergrad level)
- Microeconomics I. (Master level)
- Game Theory. (Master level)
- Econometrics I, Applied Economics. (PhD level)
- Microeconometrics. (Master level)

Universidad Peruana de Ciencias Aplicadas

Lima, Peru

Teaching Assistant - Undergraduate studies

2015-2016

- Applied Macroeconomics, Advanced Macroeconomics.
- Macroeconometrics (Time Series Econometrics).

Universidad de Piura
Teaching Assistant - Undergraduate studies

Lima, Peru
2014-2016

- Time Series Econometrics

Pontificia Universidad Católica del Perú
Teaching Assistant

Lima, Peru
2011-2015

- Econometrics I and Econometrics II. (Undergrad level)
- Advanced Econometrics (Time Series Econometrics). (Master level)

WORKING EXPERIENCE

Reserve Central Bank of Peru
Junior Analyst - Department of Balance of Payment Statistics

Lima, Peru
2010-2012

- Update foreign trade databases.
- Compute foreign trade indicators such as price and volume indexes of imports and exports, terms of trade index.
- Do statistical sector reports for non-traditional export goods.
- Improve the statistical method for computing price and volume indexes of imports and exports.

Reserve Central Bank of Peru
Junior Analyst - Department of Monetary Policy

Lima, Peru
2013-2016

- Monitoring key financial indicators.
- Forecasting Central Bank Balance Sheet.
- Do statistical report of credit and financial local markets.
- Do policy reports and studies of different macro-prudential policy initiatives.

HONORS AND ACHIEVEMENTS

1. Econometrics Game, 2018. Team UC3M. **1st place**
2. Econometrics Game, 2019. Team UC3M. **Top 10**

SKILLS

Programming skills:

Matlab (advanced). Julia, Stata, Eviews, R and LaTeX (intermediate). Python, SQL, C and Fox-Pro (basic).

Languages:

Spanish (native), English (fluent).

RESEARCH INTERESTS

I'm most interested in Time Series Econometrics (Linear and non-Linear models), Machine Learning techniques, Microeconometrics Methods (Causal Inference), Monetary and Fiscal Policy and Numerical Methods.