Curriculum Vitae

Javier López-de-Lacalle

April 2019

Personal data

Name: Javier

Surname: López-de-Lacalle

Gender: Male

Date and place of birth: October 14, 1980, Vitoria-Gasteiz (Spain)

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Academic information

Postgraduate studies:

- Master in Econometrics and Operations Research. Vrije Universiteit, Amsterdam (The Netherlands). July 2008.
- Diploma of Advanced Studies. Major: Macroeconometrics. Universidad del País Vasco UPV/EHU (Spain). November 2004.

Degree:

- Bachelor's degree in Economics. Universidad del País Vasco UPV/EHU (Spain). June 2002.

Other schooling:

- Medium degree diploma in Violoncello (8 years degree). Conservatorio de Música Jesús Guridi (Vitoria-Gasteiz, Spain). June 2001.

Scholarships and grants

- February 2009 - August 2009: Grant for collaboration in the Research Unit at the Hospital of Alto Deba of Osakidetza. Funding institution: Instituto de Salud Carlos III - FIS.
- Academic year 2007/2008: VU Fellowship Programe. Postgraduate Studies Scholarship awarded by the Vrije Universitait of Amsterdam.
- Mayo 2003 - February 2006: Postgraduate Studies Scholarship awarded by the Universidad del País Vasco UPV/EHU.

Skills

Languages

- Spanish: Native.
- Basque: Advanced. Official School of Languages, level C1. June 2017.
- English: Advanced.
  - TOEFL score: 106/120 (February 2012).
  - Certificate in Advanced English (CAE) (December 2012). University of Cambridge ESOL Examinations. This certificate is ranked C1 in the Common European Framework of Reference for Languages.

Computer skills

- **Operative systems:** Unix/Linux, MS Windows.
- **Word processing software:** MS Word, Latex.
- **Presentation applications:** Power Point, Beamer package of Latex.
- **Spreadsheet and statistical software:** Excel, SPSS.
- **Statistical programming languages:** R, Ox, GSL.
- **Programming languages:** C, C++, python.
- **Databases:** Basic knowledge of MySQL and XML.
- **Web development:** HTML, CSS, php.
- **Development of graphical user interfaces:** Tcl/Tk language and toolkit.
- **Miscellaneous:** Makefile, regular expressions.

Specific skills

- Time series analysis via the following programs:

  TRAMO: Time Series Regression with ARIMA Errors, Missing Values, and Outliers.

  SEATS: Signal Extraction in ARIMA Time Series.

  X-12-ARIMA: US Census Bureau's seasonal adjustment program.

- Web automation with Python and Selenium. This tool allows the user, among other things, to automate the process of downloading data and parsing content from the Web.

Other training and courses

- *Online Machine Learning course.* Open-class course offered by Stanford University. October-December 2011.

- *Iniciación en la función de transferencia. (Introduction to the transfer of research results).* Organized by RedOTRI, Spanish Network of University Knowledge Transfer Offices. November 2011. Duration: 16 hours.

- *Métodos Avanzados de Estadística Aplicada. (Advanced Methods for Applied Statistics).* Universidad Nacional de Educación a Distancia. Academic year 2010/2011. 25 ECTS (625 hours).

- *Análisis de series temporales: Aplicaciones económicas. (Time series analysis: Applications in economics).* Madrid School of Economics. The course is given by Prof. Agustín Maravall (Bank of Spain), Juan Bógalo and Enrique Martín (National Institute of Statistics). January 2005. Duration: 32 hours.

Internships

- July-December 2006: European Central Bank Internship Programme. Directorate General Statistics (DGS). Frankfurt am Main (Germany).

  During this period I become acquainted with the software and data bases employed in the DGS as well as with the tasks involved in the development and dissemination of euro area statistics.

  I take part in two projects: (1) Compile information for a research on the comparability of deflators for gross domestic product. (2) Perform an empirical analysis on seasonal adjustment of harmonised consumer price indices (HICP). The analysis compares the direct and indirect approaches for seasonal adjustment of HICP. The software X-12-ARIMA and TRAMO/SEATS are used. The results were discussed in a seminar with staff from the ECB.

Professional experience

- November 2010 to present: Research Manager Technician. Vice-rectorate for Research. Universidad del País Vasco UPV/EHU.
- March 2010 - October 2010: Interim teacher of Mathematics for Economists. Universidad del País Vasco UPV/EHU. Faculty of Economics and Management. Department of Applied Economics I.
- September 2009 - February 2010: Self-employed as a professional in Statistics.
- February 2006 - June 2006; January 2007 - September 2007: Interim teacher of Econometrics and Statistics. Universidad del País Vasco UPV/EHU. Faculty of Economics and Management. Department of Applied Economics III.

Working papers and journal articles

- Trends in Alaska temperature data. Towards a more realistic approach. *Climate Dynamics*, 2012, **38** (11-12), pp. 2131–2141.
- Maximum entropy bootstrap for time series: The `meboot` R package. Joint with H. D. Vinod. *Journal of Statistical Software*, 2009, **29** (5).
- The R-computing language: Potential for Asian economists. *Journal of Asian Economics*, Diciembre 2006, **17** (6), pp. 1066–1081.
- Periodic autoregressive time series models in R: The `partsm` package. BILCODEC October 2005 working paper, Universidad del País Vasco UPV/EHU.
- Estacionalidad determinista y estocástica en series temporales macroeconómicas. Joint with I. Díaz-Emparanza. BILTOKI 2004-02 working paper, Universidad del País Vasco UPV/EHU.

Conference presentations

- 2nd International R User Conference. June 15-17, 2006, Vienna (Austria). *The `uroot` and `partsm` R-packages. Some functionalities for time series analysis.*
- 14th annual meeting of the EAERE (European Association of Environmental and Resource Economists). June 23-26, 2005, Bremen (Germany). *Sustainability certificate valuation in the Basque anchovy fishery*, joint with J. M. Chamorro and M. C. Gallastegui.
- XVIII symposium organized by the SEIO (Sociedad de Estadística e Investigación Operativa). October 27-29, 2004, Cádiz (Spain). *Estacionalidad determinista y estocástica en series temporales macroeconómicas.*