

DIEGO JOSE TORRES TORRES

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Contact Information

Banco de España

DG Operations, Markets and Payment Systems

Calle Alcalá, 48, Madrid (28014),

Office (+34) 646 349 435

diego.torres@bde.es

Professional Positions

2016 – current	Quantitative Analyst, Asset Management Division, Bank of Spain
2016	Senior Economist, Europe Unit, Bank of Spain
2015 – 2016	Senior Economist, Latam Unit, Bank of Spain
2009 – 2015	Economist, BBVA Research (Spain)
2008 – 2009	Research Assistant, BBVA Research (Spain)
Jan-2007 – jul-2007	Statistical Consultant, UNDP (Paraguay)
2006	Statistical Consultant, Transparency International (Paraguay)
2005 – 2006	Fedatario Fiscal, State Undersecretariat of Taxation (Paraguay)
2004 – 2005	Junior Statistical Consultant, Atlas of Human Development 2007 UNDP- National University of Asunción - DGEEC (Paraguay)

Education

2007 – 2009	Master in Economic Analysis, UC3M
2001 – 2006	Economist, Universidad Nacional de Asunción

Working Papers and publications

De Luis, Mercedes, Emilio Rodriguez and Diego Torres (2023). Machine learning applied to active fixed-income portfolio management: a Lasso logit approach. Documentos de Trabajo 2324, Banco de España.

Aguilar, A., & Torres, D. (2023). The Impact of Covid-19 on Analysts' Sentiment about the Banking Sector. *Studies of Applied Economics*, 41(1).

AGUILAR, A., TORRES, D. The impact of Covid-19 on analysts' sentiment about the banking sector SUERF Policy Brief n° 194

Torres, Diego et al (2015). "Projections of dynamic generational mortality tables and longevity risk in developing countries: the Chilean case," *Estudios de Economía Aplicada*, Vol. 33, No. 3

Torres, Diego (2015). "Evaluating MIDAS performance for nowcasting Eurozone, Italy, Germany, France and Portugal's GDP," Working Papers 1516, BBVA Bank, Economic Research Department

Torres, Diego et al (2011). "A review of recent infrastructure investment in Latin America and the role of private pension funds," Working Papers 1137, BBVA Bank, Economic Research Department.

Torres, Diego (2009). "The Dual Stickiness Model and Inflation Dynamics in Spain," MPRA Paper 18031, University Library of Munich, Germany.

Torres, Diego; Prades, Elvira (2008): "An assessment of underlying inflation pressures through alternative measures," LatinWatch BBVA Research Second Semester 2008

Torres, Diego (2003). "Variables determinantes del desempleo juvenil en el Paraguay. Evidencias de la EPH 2003." Revista Población y Desarrollo número 30

Teaching experience

2019 – 2020 Instituto BME – applying quantitative methods in fixed income management

2007 – 2008 Teaching Assistant in UC3M – Public Policy and Math

2007 Universidad Católica de Itapúa – Monetary Policy and Microeconomics