GUSTAVO A. CAFFARO

email: caffaro@nyu.edu, website: http://gcaff.github.io/en/

EDUCATION

M.A. IN ECONOMICS, NEW YORK UNIVERSITY   EXP. MAY 2021
• Cumulative GPA: -

MSC IN APPLIED MATHEMATICS, INSTITUTO TECNOLÓGICO DE SANTO DOMINGO   2019
• Cumulative GPA: 3.96

• Thesis: *"Text Mining Algorithms: an Application to the Sovereign Differential of the Dominican Republic"*

B.A. IN ECONOMICS, NATIONAL TAIWAN UNIVERSITY   2016
• Cumulative GPA: 3.78

ACADEMIC EXPERIENCE

GRADUATE COURSE ASSISTANT, NEW YORK UNIVERSITY
Failed States (Undergraduate), w/ Prof. M. Ishaq Nadiri   **FALL 2020-PRESENT**

GRADUATE RESEARCH ASSISTANT, NEW YORK UNIVERSITY
Prof. Kathleen Ngangoué   **FALL 2019-SPRING 2020**

PUBLICATIONS

• *Optimal FAVAR Model for Short Term Forecasting: An application to the Dominican Republic* - Caffaro, G. & Pérez, J., Research Document Series, Nov 2018, Dominican Republic Ministry of Finance

PROFESSIONAL EXPERIENCE

MINISTERIO DE HACIENDA (MINISTRY OF FINANCE), DOM. REP.
Risk Portfolio Analyst, Public Debt Office   **AUG 2018-AUG 2019**

• Analyzed the sovereign debt portfolio and its exposure to macroeconomic and financial risks.

• Developed statistical models of target variables (e.g. interest rates, inflation and economic growth) important for debt management strategies.

• Carried out evaluations on banks' and other financial institutions' credit offers in order to meet with the Dominican government's financing requirements.

• Implemented the Medium-Term Debt Management Strategy, a tool designed by the World Bank and IMF that helps determine the best debt strategy for the Dominican government, while meeting legal requirements for maturity, risk, and other debt indicators.

Fiscal Statistics Specialist, Department of Fiscal Policy and Analysis   **SEP 2016-JUL 2018**

• Developed and managed fiscal risk probabilistic models that measure the impact of macroeconomic variables on government finances. Statistical software, particularly R, MATLAB and STATA, were constantly used.

• Generated daily, weekly, and monthly reports on government revenue/expense, overall fiscal balance, and Debt Sustainability Analysis, required for carrying out important decisions on the government's financial requirements.

- Compiled, analyzed, and modeled statistical data related to the fiscal management of the Central Government and Nonfinancial Public Enterprises (NFPE) by making extensive use of statistical software such as R.

CENTRAL BANK OF THE DOMINICAN REPUBLIC, DOM. REP.   JUL-AUG 2014

Intern, Research Division, Department of Monetary Programming

Intern, Foreign Reserves Division, Department of Treasury

AWARDS & HONORS

FULBRIGHT SCHOLARSHIP, UNITED STATES DEPARTMENT OF STATE	2019-2021
GSAS TUITION SCHOLARSHIP, NEW YORK UNIVERSITY	2019-2021
TAIWAN SCHOLARSHIP, MINISTRY OF FOREIGN AFFAIRS, REPUBLIC OF CHINA	2011-2016

SOFTWARE & PROGRAMMING LANGUAGES

- R: proficient
- MATLAB: proficient
- STATA: intermediate
- SQL: intermediate
- Python: novice

CERTIFICATES

MACROECONOMETRIC FORECASTING, IMF, WASHINGTON, D.C.	MAR 2018
FISCAL STATISTICS, IMF CAPTAC-DR, ANTIGUA, GUATEMALA	FEB 2018
SOFTWARE DEVELOPMENT IN R, JOHNS HOPKINS UNIVERSITY, COURSERA	MAR 2017
DIPLOMATIC EXCELLENCE AWARD, PANASIA MODEL UNITED NATIONS	2011-2012

EXTRACURRICULAR ACTIVITIES & VOLUNTEER EXPERIENCE

STAFF VOLUNTEER, EXPO MILAN 2015, MILAN, ITALY	JUN-AUG 2015
TEAM MEMBER, NTU VARSITY TENNIS TEAM, TAIPEI	2012-2016
DELEGATE, PANASIA MODEL UNITED NATIONS, TAIPEI	2011-2013
EXCHANGE STUDENT, AFS INTERCULTURAL PROGRAMS, AUSTRIA	2010-2011

LANGUAGE PROFICIENCY

- Spanish: Native
- English: TOEFL 117/120
- Chinese: TOCFL Level 3
- French: DELF B1
- German: Goethe B1