Mario Diez Martínez

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PROFILE

Economist with experience across financial markets, quantitative research, risk, banking operations, and data engineering. Combines broad economic training and research interests in microeconomics, monetary policy, labour economics, and AI economics with a strong toolkit centred on Python, SQL, econometrics, and data pipelines.

EDUCATION

Zhejiang University, Hangzhou, China — Sep 2025 – Jun 2027 (expected)
Master in Chinese Economy
Focus: Macroeconomics, Econometrics, Finance and Fiscal Policy, International Trade, and Industrial Economics.

Universidad Complutense de Madrid, Madrid, Spain — Sep 2018 – Feb 2023
Bachelor of Economics, specialization in Global Economics
Focus: Macroeconomics, Microeconomics, Econometrics, International Economics, and Economic Policy.

PROFESSIONAL EXPERIENCE

Banco Cooperativo Español — Madrid, Spain
Quantitative Valuations and Market Risk Analyst — *Mar 2025 – Aug 2025*

- Built Python ETL and data-quality pipelines to ingest trade and market data into PostgreSQL and feed an executive risk dashboard, improving data availability and reducing manual processes.
- Developed a historical Value-at-Risk engine for trading and treasury portfolios; presented its methodology, implementation, and outputs to internal stakeholders.
- Performed OTC derivatives valuation and supported collateral and market-risk processes.

Banco Santander — Madrid, Spain
Back Office Analyst — *Oct 2024 – Feb 2025*

- Processed fixed-income and repo settlements through Euroclear and Iberclear using Murex and Calypso; produced issuance, settlement, and reconciliation analyses under time-sensitive market constraints.

Arfima Trading — Madrid, Spain
Quantitative Trader & Researcher — *Mar 2023 – Jun 2024*

- Led oil-market monitoring and built statistical frameworks to analyse the futures curve using quantiles, event analysis, backtesting, and risk controls.
- Researched US interest rates, energy markets, cross-currency basis, and swap spreads to translate macro-financial developments into positioning and strategy decisions.
- Took quantitative research from market hypothesis and data analysis through backtesting, risk assessment, and execution support.

BBVA — Madrid, Spain
Projects Intern – Ganbaru Initiative — *Jul 2022 – Dec 2022*

- Supported the migration of front-to-back, accounting, and regulatory reconciliations; monitored technical delivery and built KPI dashboards in Google Data Studio using DUCO and BigQuery data from Calypso and Murex.

SELECTED PROJECTS

- **CPI Expectations Event Study** [Project] [GitHub]: Built a Python pipeline combining Bloomberg releases and survey consensus with one-minute Kalshi API data; recovered market-implied inflation expectations and found statistically significant responses from 30 through 240 minutes using OLS and 1,000 event-block bootstrap iterations.
- **When Do Chinese Critical-Mineral Export Controls Bind?** [Project] [GitHub]: Built a Python/UN Comtrade panel and a theoretical pressure framework; applied PPML triple-difference models, robustness checks, and price-wedge diagnostics, finding selective rather than uniform effects across controlled products.

TECHNICAL SKILLS

Economics & research: Macroeconomic analysis, econometrics, event studies, market microstructure, data visualisation, reports, and presentations.
Programming & data: Python, SQL, PostgreSQL, BigQuery, ETL, APIs, automation, data-quality controls, Git; MATLAB, Stata, VBA.
Systems & business tools: Linux, Docker; Microsoft Office - advanced Excel (macros, pivot tables), PowerPoint, Word; Google Data Studio, Bloomberg Terminal, Wind, DUCO, Murex, Calypso.
Languages: Spanish (native), English (fluent; C1 certified), Chinese (intermediate).