Freddy Flores Ortega

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EDUCATION

National University of Engineering — ***Aug 23 – Present***
Master's Degree in Economic Engineering (Empirical Asset Pricing specialization)

National University of Engineering — ***Aug 13 – Aug 19***
Bachelor's Degree in Economic Engineering

RESEARCH EXPERIENCE

Research Institute in Economics and Finance — ***Aug 25 – Present***
Research Assistant, Asset Pricing Initiative

TEACHING EXPERIENCE

Master's in Economic Engineering - National University of Engineering
Teaching Assistant

Continuous-Time Asset Pricing — ***Nov 25 – Dec 25***

Heterogeneous Agents in Asset Pricing — ***Jan 26 – Mar 26***

PROFESSIONAL EXPERIENCE

GNB Bank — ***Aug 24 – Jul 25***
Statistics Modelling Specialist

- Elaborated AML risk models using machine learning and econometric tools in SPSS, and risk matrix for new products. Additionally, elaboration of the early-warning system, based on simulated stress-testing and percentile thresholds.

Military and Police Pension Fund — ***Apr 24 – Jul 24***
Fixed-Income Junior Analyst

- Proposals for the Investment Committee, including the replication of AFP portfolios and investment-profile strategies; automation of portfolio reporting using VBA and Python; and development of performance-attribution and P&L reports.

Credicorp Capital — ***Sep 22 – Mar 24***
Market Abuse Junior Analyst

- Conducted investigations into potential cases of insider trading and market manipulation (including front-running and wash trading) in Peru, Colombia, and Chile. In addition, managed the Bloomberg Terminal, extracted and processed market data, and enhanced formulas within the regulatory alert system.

Integral Price Provider — ***Aug 21 – Sep 22***
Operation Assistant

- Valuation of local fixed-income instruments (inflation-adjusted bonds), as well as generation of USDPEN forward curves, pricing vectors for fixed income ETFs, NAVs of private investment funds, and equity prices.

ADDITIONAL EDUCATION

Superintendence of the Securities Market — ***Jan 21 – Mar 21***
22nd Specialization Program in Capital Markets

Central Reserve Bank of Peru — ***Jan 19 – Mar 19***
12th Advanced Finance Extension Program – Central Reserve Bank of Peru

INTERNSHIP

Development Finance Corporation — ***Sep 19 – Ene 21***
Credit Risk Intern

BBVA Bank — ***Jul 17 – Sep 17***
ALM Intern

ADICIONAL INFORMATION

Certifications: FRM I Financial Risk Management Level 1

Programming and Statistics Tools: Excel VBA, Python, SPSS, Stata, MATLAB, SQL, and PL/SQL.

WORKING PAPERS

- Estimation of the Peruvian Sovereign Bond Yield Curve using a Bayesian VAR (BVAR) (2025)
- AFPs Withdrawals: A Study Event Analysis (2025)