

Roberto Fuentes-Martínez
Via Brunero Paoli 31
55100, Lucca LU, Italy
+34615137223
roberto.fuentesm@imtlucca.it

CURRENT POSITION

2022-Present* **Scuola IMT Alti Studi Lucca, Italy – Universidad de Alicante, Spain.**
Joint PhD Student in Economics, Analytics and Decision Sciences (EADS)

EDUCATION

2022-Present* **Scuola IMT Alti Studi Lucca, Italy – Universidad de Alicante, Spain.**
PhD in Economics, Analytics and Decision Sciences (EADS) (Advisor: Irene Crimaldi, Co-Advisor: Juan Mora)

2021-2022 **Universitat de València, Spain.**
Masters in Economics (With Honours and Extraordinary Awards of the Master's Degree)

2019-2020 **The University of Nottingham, United Kingdom**
GDip Economics (With Distinction)

2012-2018 **Universidad Técnica Federico Santa María, Chile**
Civil Industrial Engineer (Top ten percent class rank - Maximum grade on final dissertation)

RESEARCH FIELDS

Time series analysis, Copulas, Financial Econometrics, Econometric Theory

WORKING PAPERS

- Fuentes-Martínez, Roberto and Crimaldi, Irene and Rungi, Armando, **Non-Linear Dependence and Granger Causality: A Vine Copula Approach.** (Preprint)
- Fuentes-Martínez, Roberto and Mora, Juan, **Expected Shortfall Estimation with Stationary Vine Copulas.** (Preprint)

SELECTED PRESENTATIONS

2025 **Universidad de Granada, Spain**
11th International Conference on Time Series and Forecasting, Gran Canaria, July 16th-18th, 2025

2025 **Universidad de Zaragoza, Spain**
XVt Workshop in Time Series Econometrics, Zaragoza, April 3rd-4th, 2025

2025 **Università Ca' Foscari Venezia, Italy**
Doctoral colloquium on risk analytics: Modern Risk Measurement

2024 **Scuola Superiore Sant'Anna, Italy**
Second Meeting of the Network for Statistical and Causal Inference, Pisa, February 2nd, 2024

SUMMER SCHOOLS AND WORKSHOPS

2025 **Scuola Normale Superiore, Italy**
3rd edition of the School in Machine Learning of Dynamic Processes and Time Series Analysis

2025 **Università Ca' Foscari Venezia, Italy**
Doctoral colloquium on risk analytics: Modern Risk Measurement

2022 **Universitat de València, Spain**
Challenges in data science: big data, biostatistics, artificial intelligence and communications - Summer School 2022
Awarded Scholarship by Universitat de València.

TEACHING

2024-Present*	Scuola IMT Alti Studi Lucca, Italy. <i>Teaching Assistant for Econometrics I and Econometrics II (to PhD students).</i>
2014-2015	Universidad Técnica Federico Santa María, Chile <i>Teaching Assistant for the Process Chemistry (Qui-025) Module.</i>
2015-2017	Universidad Técnica Federico Santa María, Chile <i>Coordinator of the computation laboratory of Multivariable Calculus and Differential Equations (Mat-023).</i>
2017	Universidad Técnica Federico Santa María, Chile <i>Coordinator of the computation laboratory of Probability and Statistics (Mat-042).</i>
2017	Universidad Técnica Federico Santa María, Chile <i>Teaching Assistant for the Econometrics Module.</i>
2017	Universidad Técnica Federico Santa María, Chile <i>Teaching Assistant for the Operations Research Module.</i>

PROFESSIONAL EXPERIENCE

2018-2019	DISAL Chile Sanitarios Portables LTDA, Chile Vehicle Fleet Control Analyst
2017	Public Health Department, Pontificia Universidad Católica de Chile, Chile 2016-2017 National Health Survey Support.

ADDITIONAL SKILLS

LANGUAGES

Spanish: Native.
English: Advanced. (CEFR Level C1)
Italian: Beginner.

SOFTWARE

- Microsoft Office: Advanced.
- Microsoft Power BI: Intermediate.
- RStudio: Advanced.
- IBM SPSS: Intermediate.
- STATA: Intermediate.
- Python Programming Language: Intermediate.
- LaTeX: Advanced.

AWARDS AND ACHIEVEMENTS

2023	Extraordinary Awards of the Master's Degree, Spain Universitat de València
2017	Outstanding University Sports Career, Chile Universidad Técnica Federico Santa María
2013-2017	Member of the Students Honour Roll, Chile Universidad Técnica Federico Santa María