

# Hamilton Galindo Gil

Lima, Perú

E-mail: [galindo\\_h@up.edu.pe](mailto:galindo_h@up.edu.pe)

Personal web page: [www.hamiltongalindo.com](http://www.hamiltongalindo.com)

---

## Education

**Arizona State University**, Tempe, AZ USA

Ph.D. Finance student

Ago. 2017 – Expected 2022

**Universidad del Pacifico**, Lima, Peru

MA in Economics

Aug. 2009 – Dec. 2010

**National University of Engineering**, Lima, Peru

BA in Economic Engineering, **Grade thesis:** 19/20 (3.8/4.0)

Aug. 2001 – July 2007

---

## Work Experience in Credit Risk Models

**Banco de Credito del Peru**

Oct. 2013 – May 2017

I was in charge of the team that estimates risk parameters (PD, LGD, and EAD) for the Bank's credit risk models.

---

## Research Experience

▪ **Superintendency of Banking, Insurance and Pension Funds**

Sep. 2010 – Sep. 2013

*Department of Economic Research*

I was a research analyst at the Department of Economic Research. I conducted research in areas related to financial stability such as bank capital requirements using DSGE models. I work on sector reports and the macroeconomic environment section of the Financial Stability Report

▪ **Research Center of Universidad del Pacifico**

May 2010 – Aug. 2010

*Department of Macroeconomics and Economic Policy*

I was research assistant to developed research papers on topics of macroeconomics and macro-finance. Besides, I was in charge of the monthly report on the evolution of the Peruvian economy.

▪ **Research Center of ESAN University**

Oct. 2008 – Apr. 2010

I was research assistant and coordinator of the research journal "Economic Regulation, Finance and Business".

---

## Teaching Experience

▪ **Applied Computer Tools**

Aug. 2012 – Apr. 2016

*Master in Finance Program – Universidad del Pacifico*

Instructor. Classes are 3 hours per week for a group of 20-25 students.

▪ **Advanced Macroeconomics II**

May 2012 – Aug. 2012

*Master in Economics program - Universidad del Pacifico*

Teaching assistant. Classes consisted of solving a set of problems of 3 hours per week for a group of 15 students.

▪ **Monetary Economics**

Aug. 2014 – Dec. 2014

*Economic Engineering undergraduate program - National University of Engineering*

Instructor. Classes are 4 hours per week for a group of 25-30 students.

▪ **Dynamic Macroeconomics**

Mar. 2012 – Dec. 2013, 2017-I

*Economic Engineering undergraduate program - National University of Engineering*

Instructor. Classes are 4 hours per week for a group of 25-30 students.

▪ **International Finance**

Mar. 2012 – Dec. 2012

*Economic Engineering undergraduate program - National University of Engineering*

Instructor. Classes are 4 hours per week for a group of 15-20 students.

## ▪ Macroeconomics I

Abr. 2008 – Aug. 2009

*Economic Engineering undergraduate program - National University of Engineering*

Teaching assistant. Classes consisted of solving a set of problems of 2 hours per week for a group of 30 students.

## Other Advanced Classes

---

▪ **Advanced course:** Interaction between monetary and fiscal policy (40 hours) **Aug. 2013**

*Center for Latin American Monetary Studies and Central Bank of Peru*

Topics: Theory of interaction fiscal-monetary policy, fiscal theory of price determination. The models developed in Matlab.

▪ **Advanced course:** DSGE models (40 hours) **Apr. 2013**

*International Monetary Fund and Central Bank of Peru*

Topics: Review of RBC and NK models, financial frictions, and policy simulation in Matlab and Dynare.

▪ **Advanced course:** Macroeconomic forecasting (40 hours) **Nov. 2012**

*International Monetary Fund and Central Bank of Peru*

Topics: Bayesian vector autoregression Models (B-VAR), series models with non-stationary, DSGE -VAR models and their applications to macroeconomic forecasts and projections with the Kalman filter. Intensive use of E-Views and Matlab.

▪ **Advanced course:** Macroprudential policies (40 hours) **Oct. 2011**

*International Monetary Fund and Central Bank of Peru*

Topics: Procyclicality of the financial system, systemic risk, the network approach, stress testing, and interbank contagion.

## Internship & Awards

---

▪ **Banco de la Nacion del Peru** **Dec. 2007 – Sep. 2008**

*Risk Department*

Part of Team for the implementation of Basel II.

▪ **Research Center Economic and Social Council (CESC)** **2011**

Winning research proposal competition Research Center Economic and Social Council (CESC) on November 2011.

## Computer Skills

---

**Econometrics & Statistics:** Econometrics View, STATA and SPSS.

**Word Processors:** LaTeX and MS Word.

**Programming:** Matlab and VB Excel.

## Publications

---

[1] Lizarzaburu E., Burneo k., **Galindo H.** and Berggrun L. (2015). *Emerging Markets Integration in Latin America (MILA) Stock market indicators: Chile, Colombia, and Peru*. Journal of Economics, Finance and Administrative Science.

[2] **Galindo H.** (2011). "Banking capital requirements and business cycles in DSGE model". Working paper, Superintendency of Banking, Insurance and Pension Funds.

<http://www.sbs.gob.pe/principal/categoria/documentos-de-trabajo/61/c-61>

[3] **Galindo H.** and Sanchez W. (2013). "Symmetric and asymmetric effects of fiscal policy in Peru (1980-2011)"

<http://old.cies.org.pe/files/documents/investigaciones/politica-macroeconomica-y-crecimiento/efectos-simetricos-asimetricos-de-la-politica-fiscal-en-el-peru.pdf>