

Jesus Villota Miranda

[jesusvillotam\[at\]gmail.com](mailto:jesusvillotam[at]gmail.com) | [LinkedIn](#) | [Scholar](#) | [GitHub](#) | [SSRN](#)

EDUCATION

PhD in Economics <i>CEMFI</i> • <i>Research Field:</i> Empirical Asset Pricing, Derivatives, Market Microstructure, Machine Learning in Finance • <i>Advisors:</i> Enrique Sentana (main advisor), Dante Amengual	Sept. 2024 - Current <i>Madrid, Spain</i>
MPhil. Economics & Finance <i>CEMFI</i>	Sept. 2022 - June 2024 <i>Madrid, Spain</i>
BA in Business Administration <i>University of La Rioja</i>	Sept. 2018 - June 2022 <i>La Rioja, Spain</i>
Professional Piano Studies <i>Eliseo Pinedo Professional Conservatory of Music</i>	Sept. 2009 - June 2020 <i>La Rioja, Spain</i>

WORK EXPERIENCE

Teaching Assistant <i>CEMFI</i> • <i>@MPhil in Economics & Finance:</i> Time Series Econometrics (Jan-March 2025, 2026; TA for Enrique Sentana), Applied Macroeconometrics (April-June 2025; TA for Galo Nuño and Florens Odendahl), Data Science for Economics (Oct-Dec 2025; TA for Chris Rauh) • <i>@Summer School:</i> Data Science for Economics: Mastering Unstructured Data (Aug. 2024, 2025; TA for Chris Rauh), Using Textual Data in Empirical Monetary Economics (Sept. 2025; TA for Michael McMahon) • <i>@Diploma in Banking Supervision:</i> Python Programming (June 2025; Solo instructor) • <i>@Postgraduate Program in Central Banking:</i> Financial Markets and Institutions (Sept-Dec 2025; TA for Vicente Bermejo) • <i>@Advanced Training School (CNMV):</i> Methods for Time Series (Nov. 2025; TA for Enrique Sentana)	Jan. 2025 - Current <i>Madrid, Spain</i>
Research Assistant <i>Bank of Spain</i> • <i>For Galo Nuño</i> (Jul.–Sep. 2023): Project “<i>Estimation of nonlinear effects to sectoral shocks in a dynamic production network</i>” • <i>For Matias Covarrubias</i> (Jul.–Aug. 2024): Project “<i>The valuation impact of firm-level shocks: An approach using News and LLMs</i>”	July 2023 – August 2024 <i>Madrid, Spain</i>
Research Assistant for Roberto Rodríguez-Ibeas <i>University of La Rioja</i> • Project “<i>The value of diagnostics to combat antimicrobial resistance by optimising antibiotic use: VALUE-Dx</i>”	Nov. 2021 – June 2022 <i>La Rioja, Spain</i>

PEER-REVIEWED PUBLICATIONS (*clickable links*)

- “**Simple economics of vaccination: public policies and incentives**”. *International Journal of Health Economics and Management*, 24(2), 155-172. [April 2024] (pre-PhD publication)

WORKING PAPERS (*clickable links*)

- “**Predicting Market Reactions to News: An LLM-Based Approach Using Spanish Business Articles**”. Available at SSRN.
- “**Is Pairs Trading a Thing of the Past?**”. Available at SSRN.
- “**Whale Street Bets**”, joint with Diego Amaya, Pedro A. Garcia-Ares, and Anurag Singh. *Working Paper (In Progress)*.

TECHNICAL NOTES (*clickable links*)

- “**Structured Data with LLMs Done Right: A Practical Guide to Text Classification, Information Retrieval and Generation with LLMs**”. Available at SSRN.

PRESENTATION IN CONFERENCES

- XXXIII Finance Forum - Asociación Española de Finanzas (AEFIN) - Alicante (Spain), July 2026
- XXXII Finance Forum - Asociación Española de Finanzas (AEFIN) - Pamplona (Spain), July 2025
- BSE Summer Forum, Machine Learning in Economics - Barcelona (Spain), June 2025
- 3rd Contemporary Issues in Financial Markets and Banking - Nottingham Trent University (online), January 2025
- Generative AI in Finance - John Molson School of Business - Concordia University (Canada), October 2024
- CEMFI Banking & Finance Seminar Series - CEMFI - Madrid (Spain), October 2024
- XXXI Finance Forum - Asociación Española de Finanzas (AEFIN) - Tenerife (Spain), July 2024

PRESENTATION IN SEMINARS

- New Methods BoE Seminar Series - Bank of England (online), Nov. 2025
- LIDERA Seminar Series. - Economics & Business Department - University of La Rioja (Spain), Nov. 2024
- Mirian Andrés Seminar - Mathematics & Computation Dept. - University of La Rioja (Spain), Nov. 2024

COURSES ATTENDED

- Econometrics of Micro and Macro Interactions (August 2025, CEMFI Summer School)
- Using Textual Data in Empirical Monetary Economics (August 2025, CEMFI Summer School)
- SoFiE Summer School: Machine Learning in Finance (August 2025, Yale School of Management)
- São Paulo School of Advanced Science on High Dimensional Modelling (April 2025, FGV EESP)
- Machine Learning in Finance (Sept. 2024, CEMFI Summer School)
- Data Science for Economics (Sept. 2024, CEMFI Summer School)
- DSGE and Time-Series Models for Macroeconomic and Policy Analysis (August 2024, CEMFI Summer School)

AWARDS & HONORS

- Best Third Year paper award (Sept. 2025, CEMFI)
- Extraordinary Award to the Best Student. (May 2023, U. La Rioja)
- Award for Academic Achievement (April 2023, CCAA La Rioja).
- Social Council Award of the University of La Rioja, 15th Edition, Student category. (Febr. 2023, U. La Rioja)
- Award to the Best Academic Record (Nov. 2022, U. La Rioja)
- Award to the Best Bachelor's Thesis. (Nov. 2022, U. La Rioja)
- 3rd Prize at XII G9 National University Debate League. (March 2022, G9 University Group)
- 2nd Prize at XI G9 National University Debate League. (April 2019, G9 University Group)
- 2nd Best EBAU Grade of La Rioja, out of 1201 students (June 2018)
- 1st Prize in Piano at the “XXVIII Certamen de Interpretación Musical Fermín Gurbindo” (May 2013)
- 2nd Prize in Piano at the “XXVII Certamen de Interpretación Musical Fermín Gurbindo” (May 2012)

REFeree WORK

| Journal of Econometrics | Spanish Journal of Finance and Accounting |

SKILLS

- **Programming Languages:** Python, SQL, R, Julia, MATLAB
- **Software and Tools:** L^AT_EX, Quarto, Git
- **Languages:** Spanish (Native), English (C2), French (B2)

NON ACADEMIC HOBBIES

Piano, Jazz, Swimming, Surfing, Surfskating, Calisthenics, Boxing, Running, Kettlebell training