Paul E. Soto

Contact Information

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Current Employment

Federal Deposit Insurance Corporation, Washington, D.C. — September 2018 - Present
Center for Financial Research, Financial Modeling and Research Section
Financial Economist

University of Maryland, College Park, MD — January 2019 - Present
Robert H. Smith School of Business
Adjunct Professor, Text Mining for Economics and Finance

Research Interests

Primary Fields: Empirical Banking, Financial Economics
Secondary Fields: Applications of Machine Learning and Natural Language Processing

Education

Universitat Pompeu Fabra, Barcelona, Spain

PhD, Economics, July 2018

MRes, Economics, June 2014

Barcelona Graduate School of Economics, Barcelona, Spain

MSc, Economics, June 2013

University of California, Berkeley, Berkeley, California USA

BA, Applied Mathematics, December 2011

Research Papers

"Breaking the Word Bank: Measurement and Effects of Bank Level Uncertainty"

"Stressed Banks? Evidence from the Largest-Ever Supervisory Review"
(with Puriya Abbassi, Rajkamal Iyer, José Luis Peydró)

"Capital Controls, Corporate Debt and Real Effects"
(with Andrea Fabiani, Martha López Pineros and José Luis Peydró)

Academic Experience

ADJUNCT PROFESSOR

Smith School of Business, University of Maryland, College Park, MD
Text Mining for Economics and Finance
Fall 2019, MS Finance, Received 3.5/4.0 average rating from student evaluations
Spring 2019, Undergraduate, Received 3.7/4.0 average rating from student evaluations

TEACHING ASSISTANT

Barcelona Graduate School of Economics, Barcelona, Spain
Text Mining for Social Science
Spring 2017, MSc Data Science, Received 4.7/5.0 average rating from student evaluations

Systemic Risk, Crises and Policy
Spring 2016-2017, MSc Finance, Received 4.05/5.0 average rating from student evaluations

ESADE Business School, Barcelona, Spain
Financial Modelling
Fall 2015-2016, MSc Finance

Universitat Pompeu Fabra, Barcelona, Spain
Probability; Financial Economics; Corporate Finance
Fall 2013- Spring 2017, Undergraduate

CONFERENCES AND WORKSHOPS

2019
Rensselaer Polytechnic Institute (November 2019), 19th Annual FDIC/JFSR Bank Research Conference (September 2019), University of Maryland (May 2019)

2018
Modelling with Big Data and Machine Learning (November 2018) Federal Deposit Insurance Corporation (February 2018) Securities and Exchange Commission (February 2018) Federal Reserve Board of Governors (January 2018) Banco de España (January 2018) Deutsche Bundesbank (January 2018)

::2017
Deutsche Bundesbank (November 2017) Simposio of the Spanish Economic Association (December 2017) UPF Finance Seminar (October 2017) Barcelona GSE Jamboree (May 2017) CREI International Lunch (2016) Barcelona GSE Jamboree (April 2015) European School on New Institutional Economics (May 2014)

REFEREEING

Journal of Financial Services Research, IMF Economic Review

RESEARCH ASSISTANT

Professor Stephen Hansen, Barcelona Graduate School of Economics	October 2014-October 2016
Professor Albrecht Glitz, Barcelona Graduate School of Economics	August 2015-October 2015

Professional Experience

Research Intern, *Deutsche Bundesbank*, Frankfurt, Germany	January 2016 - August 2016
Credit Intern, *Moody's Analytics*, West Chester, PA	June 2014 - September 2014
Trade Intern, *Alpha Cubed Investments*, Newport Beach, CA	January 2012 - August 2012
Intern, *Morgan Stanley Smith Barney*, San Francisco, CA	December 2010 - June 2011

Skills

Languages: Fluent in English and Spanish; Proficienct in French; Basic in Portuguese and German
Computer Languages: Python, R, MATLAB, MongoDB, VBA, LaTeX, Basic Unix/Linux
Applications: Amazon AWS, Stata, common Windows programs