

Piero Alexander Simeon Bustillos

Data Scientist · Econometrician · Economics Researcher

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Professional Summary

Data Scientist and Economics student with hands-on experience in machine learning, applied econometrics, and end-to-end data pipelines. Proficient in Python, R, MATLAB, and SQL, with experience in web scraping, automation, and cloud technologies (Azure, Apache Spark, Data Lake). Skilled in statistical modeling—from logistic regression and panel data to BVAR and MS-BVAR models—and AI-assisted workflows. Currently interning at Macroconsult Perú building automated data pipelines and co-leading a data science outreach community.

Technical Skills

- **Languages:** Python (primary), R, MATLAB, SQL (Advanced), JavaScript, C/C++, HTML/CSS
- **ML & Data Science:** scikit-learn, pandas, numpy, matplotlib, seaborn, statsmodels; classification, regression, clustering, time-series forecasting
- **Econometric Modeling:** BVAR, MS-BVAR, Panel BVAR, Threshold BVAR, logistic/probit regression, panel data, structural IRFs
- **Data Engineering:** REST APIs, BeautifulSoup, Selenium, requests; ETL pipelines; Apache Spark; Azure Data Lake; advanced SQL
- **Cloud & Big Data:** Microsoft Azure, Azure Data Lake, Apache Spark
- **Automation & AI:** Power Apps, Power Automate, Claude, GitHub Copilot
- **Tools & Platforms:** Git/GitHub, Stata, EViews, Power BI, L^AT_EX, Excel (advanced)

Certifications & Training

DataCamp — Professional Data Scientist Certification 2026

Machine learning, statistical analysis, data visualization, large-scale data handling, reproducible workflows in Python.

McKinsey.org — Forward Program 2026

Structured problem-solving, adaptability, digital & AI literacy, effective communication.

RIEF Winter School — Scholar 2025

Advanced quantitative macroeconomics and finance: market dynamics, asset management, financial risk, and structural modeling.

Experience

Data & Engineering Intern — Macroconsult Perú May 2026 – Present

- Built automated ETL pipelines for macroeconomic and sectoral data, reducing manual processing time significantly.
- Developed web scraping tools in Python (requests, BeautifulSoup, Selenium) to collect and structure large-scale public and proprietary datasets.
- Designed and maintained internal data workflows supporting consulting research outputs.

Research Assistant — Renato Vassallo, PhD Candidate 2026 – Present

- Estimated BVAR models with *Pandemic Priors*, MS-BVAR, Panel BVAR, and Threshold BVAR in MATLAB to analyze macroeconomic dynamics.
- Identified economic regimes (expansion/recession) using the vacancy/unemployment ratio and structural impulse-response functions.
- Maintained reproducible workflows via Git/GitHub with full version control and documentation.

Projects & Community

Co-founder & Content Lead — Círculo de Ciencia de Datos y Econometría 2026 – Present

[LinkedIn Page](#)

- Publish periodic applied econometrics and data science content (linear/non-linear models, coyuntura analysis) for a professional audience.
- Coordinate content production combining economic research with data science and automation tools.

Education

Universidad Nacional Mayor de San Marcos 2022 – 2027

B.S. in Economics — **Top 20%**

Relevant coursework: Econometrics, Advanced Macroeconomics, Applied Statistics, Financial Mathematics, Corporate Finance, Capital Markets.

Languages

- **Spanish:** Native
- **English:** Professional working proficiency
- **Italian:** Professional working proficiency
- **German:** Intermediate