IVETT-EVELING TÉLLEZ-LEÓN
etellez@cemla.org
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POSITION

Research analyst, CEMLA   2021–Present

EDUCATION

M.Sc., Mathematics and Finance, *University of Essex, UK*   2019
B.Sc., Applied Mathematics, *Instituto Tecnológico Autónomo de México (ITAM), Mexico*   2019

RESEARCH INTERESTS

Machine Learning, Supervised and Unsupervised Learning, Data Science, Applied Statistics, Multivariate Statistical Analysis, Bayesian Statistics, Nonparametric Statistics, Monte Carlo Sampling, Survival Analysis, Econometrics, Economic and Financial Analysis.

PUBLICATIONS

Tellez-Leon, Ivett-Eveling, & Tellez-Leon, Isela-Elizabeth (2022). **Modelling stock market dynamics in emerging and advanced economies through the Markov-Switching Vine Copula Model**. Submitted.

Tellez-Leon, Ivett-Eveling, & Tellez-Leon, Isela-Elizabeth (2022), **What are the Effects of the Macroeconomic Variables on the Mexican Stock Market?** Submitted.

TEACHING EXPERIENCE

Professor, BA, Economics, Dynamic Optimization, School of Economics, (ESE-IPN), Mexico City 2021

EVENTS

Speaker at Annual Event of Finance Research Letters 2022. New advances in International Finance. Finance Research Letters-CEMLA.   2022
Participation in the Math contest "National Pierre Fermat Mathematics Contest".   2010

COURSES

IMF Course: Monetary policy   2022
CEMLA Course: Financial Mathematics, November   2021
German language, level A2, Sprachenzentrum Universität Wien, Austria   2020
Course "Programming with C / C ++ ", Computer School, (ESCOM-IPN), Mexico City 2015
Course "Java Language", Computer School, (ESCOM-IPN), Mexico City   2014
"Business Process Reengineering", Instituto Politécnico Nacional, Mexico City   2010

SKILLS

Matlab, R-studio, Python, Eviews, C/C++, Java, Stata, SPSS, Wolfram Mathematica, Maple, Derive, LaTeX, Movie Marker, Corel Draw, and databases (Bloomberg, Haver Analytics, FRED, INEGI, Banco de México, IMF Data, World Bank, OCDE, among others).

LANGUAGES

Spanish (native), English (fluent), German (level A2), Italian (basic).

AWARDS AND ACHIEVEMENTS

"XXVI Ex-ITAM Research Award", award to the best Thesis at ITAM. First place in Applied Mathematics, ITAM, Mexico City, 2021.

First Class Honors and Distinction Award, MSc. in Mathematics and Finance, University of Essex, UK, 2019.

"Presea Lázaro Cárdenas 2011", medal awarded by the President of Mexico, Instituto Politécnico Nacional, Mexico City, 2011.

Certificate and professional license as "Marketing Technician", Instituto Politécnico Nacional, Mexico, 2011.