Peter Martey Addo

General Information

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Qualification Highlights

- **Summary** :
  - Ability to analyse and synthesize large amounts of information and data
  - Ability to solve complex problems and find creative solutions
  - Strong sense of urgency and ability to work under pressure
  - Ability to cope with unexpected results and to bring new perspectives to move ahead
  - Communicate complex information to a range of audiences
  - Outstanding work ethics and team work skills
  - Curious, innovative and open-minded
  - Work independently with minimal supervision and ability to make decisions
- **Scientific Applications** : R, H2O, Python, Spark, SPSS, Stata, Matlab, Tableau, Talend, Gretl, Linux, LaTeX (Kile on Linux)
- **Languages** : English (Native), French (Intermediate), Italian (Intermediate), Spanish (basic).
- **List of Publications**: http://econpapers.repec.org/RAS/pad121.htm
- **Area of expertise**: Machine & Deep Learning (Data Mining & Knowledge discovery), Financial Econometrics, Nonlinear Time Series Analysis, Interdisciplinary Research (Statistical Physics & Econometrics), Financial Networks & Systemic Risk Analysis

Experience

- **Data Scientist, SNCF Mobilité, France** — Janv 2016 - Present
  - Innovation, Data Mining & Knowledge discovery, BigData Projects (USE CASES)
- **CNRS Postdoctoral Research Fellow**, France. — Sept 2014 - Dec 2015
  - Part of a research team tasked on some working packages of the European Union Systemic risk project: "SYstemic Risk TOmography: Signals, Measurements, Transmission Channels, and Policy Interventions" (SYRTO) Project.
- **Erasmus Mundus PhD Research Fellow**, France & Italy. — Sept 2011 - Aug 2014
  - Worked on a project aimed at the analysis of nonlinearity in business cycles. Special attention was centred on the introduction of modern nonlinear approaches for the analysis of economic & financial time series.

- I was affiliated with the Centre d'Économie de la Sorbonne (CES) – Université Paris 1, Panthéon-Sorbonne, France, and the Dipartimento di Economia, Università Cà Foscari di Venezia, Italy.

- **Teaching**, Université Paris 1, Panthéon-Sorbonne, France.
  - R for Statistical Modelling in Finance, *Summer School on Statistical and Numerical Finance*, Université Paris 1, Panthéon-Sorbonne, June–July, 2012 & 2013.

- **Teaching Assistant**, Department of Mathematics, KNUST, Ghana — Sept 2008 - Sept 2009
  - Probability and Statistics II, Design of Experiments, Statistics for Computer Science I, Biological Sciences, Spring 2009. Regression Analysis, Probability and Statistics I, Fall 2008.

Education

- **European Doctorate in Economics–Erasmus Mundus (EDEEM)** Sept 2011 - May 2014
  Université Paris 1 Panthéon Sorbonne, France & University Cá Foscari of Venice, Italy
  - Ph.D in Mathematics & Ph.D in Economics (`Joint PhD degree`)

- **Erasmus Mundus Master in Quantitative Economics (QEM)** Sept 2009 - July 2011
  Université Paris 1 Panthéon Sorbonne, France & University Cá Foscari of Venice, Italy
  - Master Mathematiques Appliquees a l'Economie et a la Finance. *spécialité* Modelisation et Methodes Mathmatiques en Economie et Finance, **mention**: *Trés Bien*.
  - Laurea Magistrale in Economia (Master in Economics), **mention**: *110/110 Cum Laude*

- **Bachelor of Science in Mathematics** Aug 2004 - June 2008.
  - Kwame Nkrumah University of Science and Technology, Ghana. **Class of Degree:** *First Class Honors.*

Professional Activities & Miscellaneous

Professional Networks: *Member, International Institute of Forecasters (IIF), April 2014–Present. Member, Euro Area Business Cycle Network (EABCN), 2013–Present. Member, ERCIM WG on Computational and Methodological Statistics (CMStatistics), 2013–Present. Member, Computational and Financial Econometrics Network (CFEnetwork), 2013–Present. Member, The Statistics and Probability African Society (SPAS), 2012–Present. Member, Erasmus Mundus Students and Alumni Association (EMA), 2009–Present. Member, LabEx ReFi - European Laboratory on Financial Regulation, France, 2015–Present.*

Reviewer for *Economic Modelling*, *Studies in Nonlinear Dynamics & Econometrics*, *Journal of Business Cycle Measurement & Analysis*, *Computational Economics*.

Vice-President, QEM Erasmus Mundus Students and Alumni Association, 2012–2013.

President, QEM Erasmus Mundus Students and Alumni Association, 2013–2014, 2015–2016

Selected Conferences & Meeting **Presentations**: CSRA (May 2015, Dec 2014), ISF 2014, CFE (2013, 2012 & 2011), COMPSTAT 2012, MAF 2012, ISCEF 2012

Last updated: January 24, 2017