Jorge M. Uribe

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Barcelona, Spain

Citizenship: Colombian
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EDUCATION

Ph.D. Economics/ Universitat de Barcelona, *honors*, 2018

M.Res. Economics/ European University Institute

M.A. Economics/ Universidad de los Andes

B.A. Economics/ Universidad del Valle, *honors*

B.A. Finance / Universidad Santiago de Cali, *honors*

CURRENT POSITION

2019-/Associate Professor/ Faculty of Economics and Business, Universitat Oberta de Catalunya

2015-/Associate Researcher / Riskcenter, Universitat de Barcelona

2019-/Associate Researcher / Quantitative Finance, Universidad del Valle

FORMER

Director/Quantitative Finance/ Research Group, Universidad del Valle, Colombia (2015-2019)

Coordinator/Master in Applied Economics, Universidad del Valle, Colombia (Jan-Aug 2019)

Visiting Professor/XII Summer School- Master in Statistics and Operations Research, Universitat de Barcelona and Universitat Politècnica de Catalunya, Spain (June 2018)

Visiting Scholar/ Swiss Institute of Banking and Finance/ School of Finance, University of St. Gallen -HSG, Switzerland (Sept-Nov 2017)

Professor/Department of Economics, Universidad del Valle, Colombia

External Consultant/Colombian National Planning Agency

Analyst and Strategist of Commodity Markets/Research Division/ Bancolombia

Analyst/ Financial Stability Division/Central Bank of Colombia

AWARDS AND GRANTS

2020/ Fundación UCEIF/ Santander Financial Institute-SANFI Doctoral Thesis Award 2019

2019/Extraordinary Prize-Ph.D. in Economics/Faculty of Economics and Business/ University of Barcelona

2019/ Acreditación Lector/ Agència per a la Qualitat del Sistema Universitari de Catalunya

2019/Fundación MAPFRE- Ayudas a la Investigación Ignacio H. Larramendi / Title: "Insurance for a Renewable and Sustainable World"/ Principal Investigator

2019/Fundación BBVA- Ayudas a equipos de investigación científica / Title: "Risk analytics: turning extremes into core knowledge"/ Number of researchers: 5/ Researcher

Other:

- Colombian National Department of Science, Technology and Innovation-Colciencias/ Scholarship for funding Ph.D. Studies
- AECID Scholarship, Spanish Ministry of Foreign Affairs and Cooperation / Scholarship for funding M.Res. Studies
- National University of Colombia/ Otto de Greiff award (2nd), among the best bachelor's theses in Colombia
- Highest bachelor's examination in economics in Colombia (1st out of 1,126 test takers)

ARTICLES
JCR

2020/ "Uncovering the time-varying causality between volatility and commonality in liquidity" (with Chuliá H. and Koser C.) *International Review of Financial Analysis.* Accepted.

2020/ "The credit supply channel of monetary policy: evidence from a FAVAR model with sign restrictions" (with Holguín J.S.) *Empirical Economics*, https://doi.org/10.1007/s00181-019-01759-5

2020/ "Giving and receiving: exploring the predictive-causality between oil prices and exchange rates" (with Gomez-Gonzalez J.E. and Hirs-Garzon J.) *International Finance,* https://doi.org/10.1111/infi.12354

2019/ "Volatility spillovers in energy markets" (with Chuliá H. and M. D. Furió) *Energy Journal*, 40(3): 173-197

2018/ "Currency downside risk, liquidity, and financial stability" (with Chuliá, H. and J. Fernández) *Journal of International Money and Finance*, 89: 83-102

2018/ "Uncovering the nonlinear predictive causality between natural gas and electricity prices" (with Guillén, M. and S. Mosquera) *Energy Economics,* 74: 904-916

2018/ "Financial risk network architecture of energy firms" (with Restrepo, N. and D. Manotas) *Applied Energy*, 215(C): 630-642

2018/ "Effect of stopping hydroelectric power generation on electricity prices: An event study approach" (with Mosquera, S. and D. Manotas) *Renewable and Sustainable Energy Reviews*, 94:456-467

2018/ "Trends in the quantiles of the life table survivorship function" (with Guillén, M. and H. Chuliá) *European Journal of Population*, 34 (5): 793-817

2018/ "Risk synchronization in international stock markets" (with Chuliá, H. and A. Pinchao) *Global Economic Review*, 47(2): 135-150

2017/ "Uncertainty, systemic shocks and the global banking sector: has the crisis modified their relationship?" (with Chuliá, H. and M. Guillén) *Journal of International Financial Markets, Institutions & Money,* 50: 52-68

2017/ "Spillovers from the US to Latin American and G7 stock markets: A VAR-quantile analysis" (with Chuliá, H. and M. Guillén) *Emerging Markets Review,* 31:32-46

2017/ "Risk asymmetries in hydrothermal power generation markets" (with Mosquera, S. and D. Manotas) *Electric Power Systems Research,* 147: 154-164

2017/ "Nonlinear empirical pricing in electricity markets using fundamental weather factors" (joint to Mosquera, S. and D. Manotas) *Energy,* 139(15): 594-605

2017/ "Measuring uncertainty in the stock market" (with Chuliá, H. and M. Guillén) *International Review of Economics and Finance,* 48: 18-33

2017/ "Impact of US uncertainties on emerging and mature markets: Evidence from a quantile-vector autoregressive approach" (with Chuliá, H., Gupta, R. and M. Wohar) *Journal of International Financial Markets, Institutions & Money,* 48: 178-191

2016/ "Modeling longevity risk with generalized dynamic factor models and vine copulae" (with Guillén, M. and H. Chuliá) *Astin Bulletin,* 46(1): 165-190

2015/ "Volatility regimes of the Colombian exchange rate and policy interventions"-in Spanish- (with Jiménez, D.M. and J. Fernández) *Investigación Económica*, 74(293), 131-170

BOOKS AND BOOK CHAPTERS

2020/ *Quantile Regression for Cross-Sectional and Time Series Data - Applications in Energy Markets Using R* (with Guillén, M.). Springer- Finance. Forthcoming

2018/ "Financial consumer protection in Spain", (with Guillén, M.). In *An International Comparison of Financial Consumer Protection,* Springer: Singapore

2015/ "Asymmetric Uncertainty of Mortality and Longevity in the Spanish Population", (with

Guillén, M and H. Chuliá). In *Scientific Methods for the Treatment of Uncertainty in Social Sciences.* Springer: Switzerland

CONGRESSES AND SEMINARS

2019/ Second Catalan Economic Society Conference (Barcelona-Spain); 28th European Financial Management Association (S. Miguel-Portugal) X2; Infiniti Conference (Glasgow-Scotland)**;** 27th Finance Forum- AEFIN (Madrid-Spain) X2; Workshop University of Barcelona (Barcelona-Spain); Research seminar Open University of Catalonia (Barcelona-Spain)

2018/ XI Seminari Annual, IREA-UB (Barcelona-Spain); XII Symposium in Engineering, Universidad del Valle (Cali-Colombia); Belgian Financial Research Forum (Brussels- Belgium); 16th Infiniti Conference on International Finance (Poznan-Poland); 25th Annual Conference of the Multinational Finance Society (Budapest-Hungary); International Finance and Banking Society (Porto-Portugal); 26th Finance Forum (Santander-Spain); Central Bank of Colombia (Bogotá-Colombia); 25th Annual Meeting of the German Finance Association (Trier-Germany)

2017/ 1st International Conference on Energy, Finance and the Macroeconomy (Montpellier-France); 26th European Financial Management Association (Athens-Greece); 25th Finance Forum (Barcelona-Spain) X2; 34th International Conference of the French Finance Association (Valence-France); Ph.D workshop, University of Barcelona (Barcelona-Spain); PiF seminar, School of Finance, University of St. Gallen-HSG (St. Gallen-Switzerland)

2016/ 25th European Financial Management Association (Basel-Switzerland); International Finance and Banking Society (Barcelona-Spain); 8th International Conference on Applied Energy (Beijing-China); 14th Infiniti Conference on International Finance (Dublin-Ireland); Energy and Commodity Finance (Paris-France); 24th Finance Forum (Madrid-Spain); Central Bank of Colombia (Medellin-Colombia)

2015/ 24th European Financial Management Association (Amsterdam-The Netherlands); International Association for Fuzzy Set Management and Economy (Girona-Spain); 32nd International Conference of the French Finance Association (Paris-France); International Conference on Risk Analysis- (Barcelona-Spain); Central Bank of Colombia (Bogotá-Colombia)

WORKING PAPERS

- "Characterizing electricity market integration in Nord Pool" (with Stephania Mosquera and Montserrat Guillén) R&R
- "Analyzing the Nonlinear Pricing of Liquidity Risk according to the Market State"(with Helena Chuliá and Christoph Koser) R&R
- "Together forever? Good and bad market volatility shocks and international consumption risk sharing: A tale of a sign" (with Helena Chuliá) Under review
- "Time varying momentum and economic uncertainty regimes" (with Helena Chuliá) Under review
- "Spillovers beyond the variance: exploring the natural gas and oil higher order risk linkages with the global financial markets" (with Jose Eduardo Gomez-Gonzalez and Jorge Hirs-Garzon) Under review
- "Good, bad, expected, unexpected, uncertainty" (with Helena Chuliá) Under review
- "Testing for speculative dynamics in lithium price" (with Natalia Restrepo and Montserrat Guillen) Under review
- "Dynamic capital structure of oil firms under changing market conditions with heterogeneous indebtedness" (with Natalia Restrepo and Diego. Manotas) Under review
- "Pricing the risk associated to weather of variable renewable energy generation"
- "Scaling down downside risk with interquantile semivariances"
- "Risk analysis using meteorological weather factors in solar energy conversion systems" (with Cardoza, D. and J. Palacios) *DYNA*, 85(205): 98-104, 2018.
- "Effects of WTI and SP500 on Oil Firms Stock Prices: A Multivariate Quantile Approach" (with Restrepo, N. and D. Manotas) *Energy Procedia,* 105: 3301-3307, 2017

REFEREE

Energy Economics +3; Energy Journal; Economic Modeling; North American Actuarial Journal +2; Astin Bulletin; Emerging Markets, Finance & Trade +4; North American Journal of Economics and Finance

PHD SUPERVISION	**2018 Sep**/ Stephanía Mosquera (Ph.D in Industrial Engineering, Universidad del Valle. Codirected: Diego F. Manotas) *Cum laude* Title: "Issues in Financial Risk Measurement and Assessment in Electricity Markets" **2019 Nov**/ Natalia Restrepo (Ph.D in Industrial Engineering, Universidad del Valle. Codirected: Diego F. Manotas) *Cum laude* "Issues on Financial Risk Assessment and Measurement in the International Oil Industry" **2020 Jul***/Christoph Koser (Ph.D in Economics, University of Barcelona. Codirected: Helena Chuliá) **Expected*
MASTER THESES SUPERVISION	Francisca Oliver (2019, Master in Statistics and Operations Research, Universitat de Barcelona and Universitat Politècnica de Catalunya, Codirected: Helena Chuliá), Juan S. Holguín (2019, Master in Economics, Universidad del Valle, **honors**), Andrés D. Pinchao (2019, Master in Economics, Universidad de los Andes, **honors**), Óscar W. Orozco (2019, Master in Economics, Universidad del Valle), Orlando Joaqui (2017- Master in Economics, Universidad del Valle), Giovanny Sandoval (2017- Master in Economics, Universidad del Valle, **honors**), Julián Fernández (2016- Master in Economics, Universidad del Valle), Jefferson Valdés (2016- Master in Economics, Universidad del Valle, **honors**), Natalia Restrepo (2016- Master in Economics, Universidad del Valle**, honors**), Stephanía Mosquera (2015- Master in Economics, Universidad del Valle**, honors**. Codirected: Diego F. Manotas), David Arango (2015- Master in Economics, Universidad del Valle)