Jorge M. Uribe

Av. Tibidabo 39-43
Barcelona, Spain
08035

Citizenship: Colombian
Residency: Spain
https://jorgemuribe.com/
juribeg@uoc.edu

APPOINTMENTS

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

2015-/ Associate Researcher, *Riskcenter*, Universitat de Barcelona

2019-/Associate Researcher, Research Group in *Quantitative Finance*, Universidad del Valle

Former: Associate Professor, Master Coordinator, and Director of the Research Group in Quantitative Finance (Universidad del Valle); Summer School and Visiting Professor (Universitat de Barcelona, Universitat Politècnica de Catalunya); Visiting Ph.D. Student (University of St. Gallen); External Consultant (DNP- Colombia); Analyst (Financial Stability, Central Bank of Colombia); Analyst (Research Division, Bancolombia)

EDUCATION

Ph.D. Economics- 2018/ Universitat de Barcelona, outstanding thesis award

M.Res. Economics/ European University Institute

M.Sc. Economics/ Universidad de los Andes

B.A. Economics/ Universidad del Valle, honors

B.A. Finance and International Business/ Universidad Santiago de Cali, honors

AWARDS AND GRANTS

2020/ Best Doctoral Thesis Award, Fundación UCEIF Universidad de Cantabria and Santander Financial Institute

2020-23/ Researcher, Spanish Ministry of Science and Innovation- I+D+i projects, "Quantitative Risk Analysis" PI: Montserrat Guillen, Manuela Alcañiz

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

2019/ Outstanding Thesis Award 2017-2018, Faculty of Economics and Business, Universitat de Barcelona

2019-20/ Principal Investigator, Fundación MAPFRE, Ayudas a la Investigación Ignacio H. Larramendi, "Insurance for a Renewable and Sustainable World"

2019-21/ Researcher, Fundación BBVA- Ayudas a Equipos de Investigación Científica en Big Data, "Risk analytics: turning extremes into core knowledge" PI: M.Guillen

Before Ph.D. Colciencias Scholarship; Spanish Ministry of Foreign Affairs and Cooperation AECID Scholarship; Otto de Greiff award (Universidad Nacional de Colombia); Highest bachelor's examination in Colombia (1st out of 1,126 test takers); Universidad del Valle and Universidad Santiago de Cali full tuition scholarship (ranked 1st)

PUBLICATIONS (Web of Science)

2020/ "Analyzing the Nonlinear Pricing of Liquidity Risk According to the Market State" (joint with Chuliá H. and Koser C.) *Finance Research Letters*, https://doi.org/10.1016/j.frl.2020.101515

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

2020/ "Uncovering the time-varying relationship between commonality in liquidity and volatility" (joint with Chuliá H. and Koser C.) *International Review of Financial Analysis*, https://doi.org/10.1016/j.irfa.2020.101466

2020/ "Giving and receiving: exploring the predictive-causality between oil prices and exchange rates" (joint with Gomez-Gonzalez J.E. and Hirs-Garzon J.) *International Finance*, 23 (1): 175-194.

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

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

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

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

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

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

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

2017/ "Uncertainty, systemic shocks and the global banking sector: has the crisis modified their relationship?" (joint 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" (joint with Chuliá, H. and M. Guillén) *Emerging Markets Review*, 31:32-46

2017/ "Measuring uncertainty in the stock market" (joint 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" (joint with Chuliá, H., Gupta, R. and M. Wohar) *Journal of International Financial Markets, Institutions & Money*, 48: 178-191

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

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

2016/ "Modeling longevity risk with generalized dynamic factor models and vine copulae" (joint 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- (joint with Jiménez, D.M. and J. Fernández) *Investigación Económica*, 74(293), 131-170

BOOKS AND CHAPTERS

2020/ *Quantile Regression for Cross-Sectional and Time Series Data: Applications in Energy Markets Using R*, Springer

2020/ *Insurance for a Renewable and Sustainable World* (in Spanish), Fundación Mapfre (forthcoming)

2018/ “Financial consumer protection in Spain”, (with Guillén, M.). In An International Comparison of Financial Consumer Protection, Springer

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

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)

PHD SUPERVISION

2020/ Christoph Koser (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá) “Essays on Liquidity in Financial Markets” (expected)

2019/ 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”

2018/ Stephanía Mosquera (Ph.D in Industrial Engineering, Universidad del Valle. Codirected: Diego F. Manotas) *Summa cum laude* Title: “Issues in Financial Risk Measurement and Assessment in Electricity Markets”