Jorge M. Uribe

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APPOINTMENTS

2019-currently/	Associate Professor (*Profesor Agregado*), *Faculty of Economics and Business*, Universitat Oberta de Catalunya,
2020-currently/	Director, Research group: *Finance, Macroeconomics and Management*, Universitat Oberta de Catalunya,
2015-currently/	Associate Researcher, Research group: *Riskcenter*, Universitat de Barcelona,
2018-19/	Associate Professor, *Department of Economics*, Universidad del Valle,
2019 Jan-Sep/	Director, Master in Applied Economics, Universidad del Valle,
2018 Jun/	Visiting Professor, Universitat Politècnica de Catalunya-Universitat de Barcelona,
2015-19/	Director, Research group: *Quantitative Finance*, Universidad del Valle,
Before Ph.D.:	Lecturer (Universidad del Valle); Visiting Ph.D. Student (University of St. Gallen); External Consultant (DNP- Colombia); Analyst (Financial Stability, Central Bank of Colombia); Analyst (Research Division, Bancolombia, 2009)

EDUCATION

Ph.D. Economics/ Universitat de Barcelona (2018),
M.Sc. Artificial Intelligence with Deep Learning/ Universitat Politècnica de Catalunya
M.Res. Economics/ European University Institute,
M.Sc. Economics/ Universidad de los Andes,
B.A. Economics/ Universidad del Valle,
B.A. Finance / Universidad Santiago de Cali,

AWARDS AND GRANTS

Awards and honors:

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

Before Ph.D:	Colciencias Scholarship for funding Ph.D. studies; Spanish Ministry of Foreign Affairs and Cooperation AECID Scholarship; Otto de Greiff award (Universidad Nacional de Colombia); Highest bachelor's examination in Economics (ECAES) in Colombia (1st out of 1,126 test takers); Universidad del Valle and Universidad Santiago de Cali full tuition scholarship and honors degree (ranked 1st)
	Competitive projects (after Ph.D.):
2020-23/	Researcher, Spanish Ministry of Science and Innovation- I+D+i projects, "Quantitative Risk Analysis" PI: Montserrat Guillen, Manuela Alcañiz
2018-19/	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
PUBLICATIONS (ISI-JCR WoS)	
2020/	"Dynamic capital structure under changing market conditions in the oil industry: An empirical investigation" (with Restrepo, N. and D. Manotas) **Resources Policy** 69, https://doi.org/10.1016/j.resourpol.2020.101808
2020/	"Characterizing electricity market integration in Nord Pool" (with Mosquera, S., and Guillen M.) **Energy** 208 (C), https://doi.org/10.1016/j.energy.2020.118368
2020/	"Analyzing the nonlinear pricing of liquidity risk according to the market state" (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" (with Holguín J.S.) **Empirical Economics**, 59 (5): 2443-2472.
2020/	"Uncovering the time-varying relationship between commonality in liquidity and volatility" (with Chuliá H. and Koser C.) **International Review of Financial Analysis**, 69 (C), https://doi.org/10.1016/j.irfa.2020.101466
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**, 23 (1): 175-194
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/	"Risk synchronization in international stock markets" (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" (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" (with Mosquera, S. and D. Manotas) **Renewable and Sustainable Energy Reviews**, 94:456-467
2018/	"Financial risk network architecture of energy firms" (with Restrepo, N. and D. Manotas) **Applied Energy**, 215(C): 630-642
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
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/	"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
2017/	"Nonlinear empirical pricing in electricity markets using fundamental weather factors" (with Mosquera, S. and D. Manotas) **Energy**, 139(15): 594-605
2017/	"Risk asymmetries in hydrothermal power generation markets" (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" (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
OTHER	*Books*
2020/	**Quantile Regression for Cross-Sectional and Time Series Data**: Applications in Energy Markets Using R, (with Guillén, M.). Springer
2020/	*Insurance for a Renewable and Sustainable World* (in Spanish), Cuadernos de la

Fundación 233, Fundación Mapfre

Book Chapters

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) *Excellent Cum Laude* “Essays on Liquidity in Financial Markets”

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”

REFEREEING Energy Economics, The Energy Journal, Economic Modelling, International Review of Economics and Finance, North American Actuarial Journal, Emerging Markets Finance and Trade, The North American Journal of Economics and Finance, Astin Bulletin.

PROGRAMMING Matlab, R, Python.