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POSITIONS

Current

Associate Research Professor, *Faculty of Economics and Business*, Universitat Oberta de Catalunya,

Director and Researcher, *Finance, Macroeconomics and Management*, Universitat Oberta de Catalunya,

Associate Researcher, *Riskcenter*, Universitat de Barcelona,

Past

Lecturer, Universitat de Barcelona- Universitat Politècnica de Catalunya (MESIO summer school; Pg.Dip. Big-Data Analytics for Social Sciences),

Associate Professor, *Department of Economics*, Universidad del Valle,

Director, Master in Applied Economics, Universidad del Valle,

Director, Research group *Quantitative Finance*, Universidad del Valle,

Before PhD:

Lecturer (Universidad del Valle); Visiting PhD Student (University of St. Gallen); External Consultant (DNP- Colombia); Analyst (Financial Stability, Central Bank of Colombia); Analyst (Research Division, Bancolombia)

EDUCATION

Current

Ph.D Economics/ Universitat de Barcelona,

Pg.Dip 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,

RECOGNITION

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

Lector, Agència per a la Qualitat del Sistema Universitari de Catalunya (2019)

Outstanding Thesis Award, Faculty of Economics and Business, Universitat de Barcelona (2017-2018)

Before Ph.D.

Colciencias Scholarship for funding Ph.D studies; Spanish Ministry of Foreign Affairs and Cooperation's AECID Scholarship; Otto de Greiff award to the best bachelor's dissertation in social sciences and humanities in Colombia (Universidad Nacional de Colombia);

Highest bachelor examination in Economics in Colombia (1st out of 1,126 test takers); Universidad del Valle and Universidad Santiago de Cali full tuition scholarship and honor degrees (ranked 1st)

PROJECTS R+D

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

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

Principal Investigator, Fundación MAPFRE, Ayudas a la Investigación Ignacio H. Larramendi, "Insurance for a Renewable and Sustainable World" (2018-19)

Researcher, Fundación Ramón Areces- International Economics, "Good and bad uncertainty propagation across the global economy" PI: Helena Chuliá (2017-19)

Researcher, Spanish Ministry of Economy and Competitiveness- I+D+i projects, "Dependent Risk and Applications" PI: Montserrat Guillen (2016-19)

Researcher, Spanish Ministry of Economy and Competitiveness- I+D+i projects, "Quantitative Methods for Risks Measurement and Pricing in Insurance Companies" PI: Mercedes Ayuso (2016-18)

PUBLICATIONS

Articles in JCR

2021/ "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/ "Generalized market uncertainty measurement in European stock markets in real time" (with Guillen, M.) **Mathematics,** 8 (12), 2148, https://doi.org/10.3390/math8122148

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/ "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
Books	*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- 2020

Chapters

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

"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-2015

SEMINARS

2020/ FinanceLab (Eafit, online); Research seminar Open University of Catalonia (online)

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 - (Barcelona-Spain); Central Bank of Colombia (Bogotá-Colombia)

PHD SUPERVISION	Christoph Koser (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá) Excellent Cum Laude "Essays on Liquidity in Financial Markets" (2020) 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" (2019) 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" (2018)
Currently	Ignacio García (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá) Orlando Barandica (Ph.D in Industrial Engineering, Universidad del Valle. Codirected: Diego F. Manotas)
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.
SOFTWARE	Matlab, R, Python