Jorge M. Uribe

Av. Tibidabo 39-43
Barcelona, Spain
08035

Citizenship: Colombian
https://jorgemuribe.com/
juribeg@uoc.edu
jorge.uribe@ub.edu

POSITIONS

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

Adjunct Professor, *ESADE Business School*, Universitat Ramón Llull, 2021-

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

Director, *Finance, Macroeconomics and Management*, Universitat Oberta de Catalunya, 2020-

Visiting Researcher (University of St. Gallen); Consultant (DNP- Colombia); Analyst (Financial Stability, Central Bank of Colombia); Analyst (Research Division, Bancolombia), Associate Professor (Universidad del Valle)

EDUCATION

Ph.D Economics/ Universitat de Barcelona (2018),

M.Sc Artificial Intelligence with Deep Learning/ Universitat Politècnica de Catalunya (2021),

M.Res. Economics/ European University Institute (2012),

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 (1^{st} out of 1,126 test takers); Universidad del Valle and Universidad Santiago de Cali full tuition scholarship and honor degrees (ranked 1^{st})

PROJECTS R+D

Researcher, Agència de Gestió d'Ajust Universitaris i de Recerca, "Living with uncertainty and economic-impact analysis" PI: M. Santolino (2021-23)

Researcher, Spanish Ministry of Science and Innovation- I+D+i projects, "Quantitative Risk Analysis" PI: M. Guillén, M. 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: H. Chuliá (2017-19)

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

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

PUBLICATIONS

Articles in JCR

2021/ "Asymmetric market volatility shocks and consumption risk sharing". **Applied Economics,** accepted.

2021/ "Analyzing the nonlinear pricing of liquidity risk according to the market state" (with Chuliá H. and Koser C.) **Finance Research Letters**, 38, 1010515

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