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<b>POSITIONS</b>	<b>Associate Research Professor</b> , <i>Faculty of Economics and Business</i> , Universitat Oberta de Catalunya, 2019- <b>Adjunct Professor</b> , <i>Esade Business School</i> , Universitat Ramon Llull, 2021- <b>Associate Researcher</b> , <i>Riskcenter</i> , Universitat de Barcelona, 2015- <b>Associate Professor</b> , <i>Department of Economics</i> , Universidad del Valle, 2018-2019
<i>Before Ph.D.</i>	Visiting Researcher (University of St. Gallen); Assistant Professor (Universidad del Valle); Consultant (DNP- Colombia); Analyst (Financial Stability, Central Bank of Colombia); Analyst (Research Division, Bancolombia),
<b>EDUCATION</b>	<b>Ph.D Economics</b> / Universitat de Barcelona (2018), <b>Pg.Dip. Artificial Intelligence with Deep Learning</b> / Universitat Politècnica de Catalunya (2021)
<i>Before Ph.D.</i>	<b>M.Res. Economics</b> (European University Institute); <b>M.Sc. Economics</b> (Universidad de los Andes); <b>B.Sc Economics</b> (Universidad del Valle); <b>B.Sc. Finance</b> (Universidad Santiago de Cali)
<b>RECOGNITION</b>	<b>Best Doctoral Thesis Award in Finance in Spain</b> , Fundación UCEIF Universidad de Cantabria and Santander Financial Institute (2020) <b>Lector Accreditation</b> , Agència per a la Qualitat del Sistema Universitari de Catalunya (2019) <b>Outstanding Thesis Award</b> , Faculty of Economics and Business, Universitat de Barcelona (2017-2018)
<i>Before Ph.D.</i>	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 <sup>st</sup> out of 1,126 test takers); Universidad del Valle and Universidad Santiago de Cali full tuition scholarship and honor degrees (ranked 1 <sup>st</sup> )
<b>PROJECTS R+D</b>	<b>Researcher</b> , 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.

<b>PHD SUPERVISION</b>	<p>Christoph Koser (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá) Excellent Cum Laude “Essays on Liquidity in Financial Markets” (2020)</p> <p>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)</p> <p>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)</p>
<i>Currently</i>	<p>Ignacio García (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá). Topic: Vulnerable Funding</p> <p>Juan Vidal (Ph.D In Business, Universitat de Barcelona. Codirected: Montserrat Guillen). Topic: Machine Learning for Asset Pricing</p> <p>Orlando Barandica (Ph.D in Industrial Engineering, Universidad del Valle. Codirected: Diego F. Manotas) Topic: Asset Liability Management with Big Data.</p>
<b>SOFTWARE</b>	Matlab, R, Python