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POSITIONS	<p>Associate Research Professor, <i>Faculty of Economics and Business</i>, Universitat Oberta de Catalunya, 2019-</p> <p>Director, Finance, Macroeconomics and Management, Universitat Oberta de Catalunya, 2020-</p> <p>Adjunct Professor, <i>Esade Business School</i>, Universitat Ramon Llull, 2021-</p> <p>Associate Researcher, <i>Riskcenter</i>, Universitat de Barcelona, 2015-</p> <p>Associate Professor, <i>Department of Economics</i>, Universidad del Valle, 2018-2019</p>
<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); Director (Quantitative Finance, Universidad del Valle).
EDUCATION	<p>Ph.D Economics/ Universitat de Barcelona (2018),</p> <p>Pg.Dip. Artificial Intelligence with Deep Learning/ Universitat Politècnica de Catalunya (2021)</p>
<i>Before Ph.D.</i>	<p>M.Res. Economics (European University Institute); M.Sc. Economics (Universidad de los Andes); B.Sc Economics (Universidad del Valle); B.Sc. Finance (Universidad Santiago de Cali)</p>
RECOGNITION	<p>Top 5% in RePec, Average Rank Score (Last 10 Years -Spain), Top 15% (Europe, all years ranking).</p> <p>Web of Science (ResercherID): 23 published articles, 7 top-decile (D1) publications, 13 top-quartile (Q1) publications.</p> <p>Best Doctoral Thesis Award in Finance in Spain, Fundación UCEIF Universidad de Cantabria and Santander Financial Institute (2020)</p> <p>Lector Accreditation, Agència per a la Qualitat del Sistema Universitari de Catalunya (2019)</p> <p>Outstanding Thesis Award, Faculty of Economics and Business, Universitat de Barcelona (2017-2018)</p>

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 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, 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 volatility spillovers and consumption risk-sharing" (with Chuliá H.) **Applied Economics**, 53(35): 4100-4117.

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
- SEMINARS**
- 2021/ European Economic Association (online); International Finance and Banking Society X2 (online).
- 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	<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>Jorge A. Muñoz (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá). Topic: Green and energy finance, since 2021</p> <p>Ignacio Garrón (Ph.D in Economics, Universitat de Barcelona. Codirected: Helena Chuliá). Topic: Vulnerable Funding, since 2020</p> <p>Juan Vidal (Ph.D In Business, Universitat de Barcelona. Codirected: Montserrat Guillen). Topic: Machine Learning for Asset Pricing, since 2020</p> <p>Orlando Barandica (Ph.D in Industrial Engineering, Universidad del Valle. Codirected: Diego F. Manotas) Topic: Asset Liability Management with Big Data, since 2020</p>
SOFTWARE	Matlab, R, Python