RODRIGO BARRIA

Nationality: Chile and Spain.
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Interests

Asset Pricing and Market Microstructure, International Finance, Macro-Finance Modeling.
Applied Econometrics.

Education

University of Warwick — Warwickshire, United Kingdom
PhD in Finance — 2019 - 1Q2024

Goethe University Frankfurt — Frankfurt am Main, Germany
MSc Quantitative Economics (2 year degree) — 2009 - 2011

Pontificia Universidad Católica de Chile — Santiago, Chile
Industrial Engineer with Computer Eng. Specialization, Diploma and Licenciatura (BSc) (6 year degree) — 2001- 2006

Other Training

Bayesian Econometrics Summer School (2023, SIdE Italy), Market Microstructure Summer School (2023, UK)

Bank of England Summer Research Internship (2022, UK), Dynare DSGE Modeling Summer School (2022, Cepremap France)

Official Institutions Educational Seminar (2015, Pimco US), International Reserves Management Training Seminar (2017, BlackRock UK)

Work Experience

Central Bank of Chile — Santiago, Chile
Senior Economist | Advisor to the Board (Financial Markets, Quantitative Modeling) — 2024Q2 – Present

Central Bank of Chile | Financial Markets Division and Financial Risk Unit — Santiago, Chile
Financial Economist (Quantitative Modeling, International Reserves Asset Allocation) — 2015 – 2019

Allianz Global Investors | RiskLab — Münich, Germany
Associate in Financial Engineering — 2013 – 2015

Deutsche Zentral-Genossenschaftsbank (DZ Bank) — Frankfurt am Main, Germany
Market Risk Controller Analyst — 2012 – 2013

LarrainVial Investment Bank — Santiago, Chile
Fixed Income Investment Analyst — 2007 – 2009

Research

Mispricing in Inflation Markets (with Gabor Pinter, BoE Link)

Ambiguity, Trading Volume and Liquidity

Asset Prices Around FOMC Meetings

Analyzing the Economic Outcomes of Peer Effects (with Alejandro Bernales, Javier Peters, Marcela Valenzuela, Miguel Valenzuela and Ilknur Zer)

Teaching Experience (Warwick, Senior Seminar Tutor)

Corporate Finance (IB 2360, undergraduate, Business School, 2021 and 2022)

Investment Management (IB9490, master, Business School, 2021)

Other Skills / Interests

Programming: Advanced programming in python, Matlab, R, C++, java, excel vba. Experience in distributed parallel computing using Matlab Parallel Computing Toolbox and Intel MPI Library. Advanced programming and management of SQL, MySQL, Access and TimeScape databases. Experience working with high frequency TAQ data, EMIR and MiFID data. Experience working with Stata and Sas.

Experienced user of Bloomberg Terminal, Bloomberg Data License, Murex and Intex. Experience working with Datastream/Thomson Reuters.

Languages: Spanish (native), English (fluent) and German (business fluent).

Interests: Sailing, jogging, ski.

Conference and Seminar Presentations

Money Macro Finance Conference (MMF) 2022, PhD-EVS 2022, Inter-Finance PhD Seminar 2022, Bank of England 2023, Annual Meeting of The Austrian Economic Association 2023, Market Microstructure Summer School 2023, Lancaster-Manchester PhD Workshop 2023, Warwick (2021 - 2023).