

César Castro Rozo

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CURRENT POSITION

Assistant Professor, Department of Economics, Universidad Pública de Navarra, Spain

PREVIOUS POSITIONS

- Assistant Researcher, Instituto Flores de Lemus, Department of Statistics, Universidad Carlos III de Madrid, Spain
- Economist, Macroeconomics Division, General Controller of Colombia
- Assistant Researcher, Centro de Investigaciones para el Desarrollo, Department of Economics, Universidad Nacional de Colombia
- Lecturer, Department of Economics, Universidad Nacional de Colombia

DEGREES

- Ph.D. in Economics (Summa cum laude), Universidad de Salamanca, Spain
Outstanding Doctorate Award.
Dissertation title: Three Essays on Applied Time Series Econometrics
Advisor: Rebeca Jiménez-Rodríguez
Committee: Dolores Gadea (chair), Marcelo Sánchez, Gabriel Pérez Quirós
- D.E.A. (Doctoral Studies) in Economics, Universidad de Alcalá, Spain
- M.A. in Economics, Universidad Nacional de Colombia
- B.A. in Economics, Universidad Nacional de Colombia

RESEARCH INTERESTS

Time Series Econometrics, Empirical Macroeconomics, Energy Economics

- **“Oil price pass-through along the price chain in the euro area”** with R. Jiménez-Rodríguez (Universidad de Salamanca). *Energy Economics*, (2017), **64**, 24–30.
- **“A new look at oil price pass-through into inflation: Evidence from disaggregated European data”** with R. Jiménez-Rodríguez (Universidad de Salamanca), P. Poncela (JRC, European Commission), and E. Senra (Universidad de Alcalá). *Economía Política: Journal of Analytical and Institutional Economics*, (2017), **34(1)**, 55–82.
- **“The deflationary effect of oil prices in the euro area”** with A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid). *Energy Economics*, (2016), **56**, 389–397.
- **“Oil Prices and Inflation in the Euro Area and its Main Countries: Germany, France, Italy and Spain”** with P. Poncela (Universidad Autónoma de Madrid) and E. Senra (Universidad de Alcalá). *FUNCAS Working papers series*, (2012), **701**.
- **“Do we see the effects of oil variations in official statistics price data?”** with P. Poncela (Universidad Autónoma de Madrid), and E. Senra (Universidad de Alcalá). *Boletín de Estadística e Investigación Operativa*, (2011), **27**, 29–41.
- **“El diferencial de inflación en los servicios entre España y la euro área”** with E. Carluccio (Universidad Carlos III de Madrid). *Papeles de Economía Española*, (2009), **120**, 69–89.
- **“Mercado de crédito 1990-1999. La factura de cobro del financiamiento”** with J. Espitia (General Controller of Colombia), and J. Villamizar (General Controller of Colombia). *Gestión Fiscal*, (2000), **8**, 6–33.
- **“La demanda de lotería y juegos de azar”** with J.I. González (Universidad Nacional de Colombia). *INNOVAR, Revista de Ciencias Administrativas y Sociales*, (2000), **16**, 27–48.

WORK IN PROGRESS OR SUBMITTED

- **“Time-varying relationship between oil shocks and European stock market returns”** with R. Jiménez-Rodríguez (Universidad de Salamanca) and Renatas Kizys (University of Portsmouth).
- **“A new approach to modelling interactions between oil price and exchange rate”** with R. Jiménez-Rodríguez (Universidad de Salamanca). Previously circulated under the title “Time-varying relationship between oil price changes and exchange rates”.
- **“Oil price shocks and inflation across euro area countries”** with A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid).
- **“Oil price pass-through into inflation in Spain at national and regional level”** with L. Topan (Universidad Complutense de Madrid), A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid).

RESEARCH PROJECTS

- **Dynamic econometric models, forecasts, economic outlook, inflation, macroeconomic models and time series.** Project leader: Antoni Espasa. Research funding: Universidad Carlos III de Madrid. Spain, 2010–2014.
- **Forecast and macroeconomic analysis. Inflation and relative prices in the region of Andalucia, Spain.** Project leader: Antoni Espasa. Research funding: Government of Andalucia. Spain, 2007–2009.
- **Analysis and forecasts of inflation.** Project leader: Antoni Espasa. Research funding: Universidad Carlos III de Madrid. Spain, 2006–2007.
- **Analysis and forecasts of inflation in the region of Madrid, Spain.** Project leader: Antoni Espasa. Research funding: Government of Madrid and Caja Madrid. Spain, 2002–2006.
- **Lottery demand.** Project leader: Jorge Iván González. Research funding: Lottery of Bogota. Colombia, 1999–2000.
- **Development plan in the region of Guavio, Colombia.** Project leader: César Castro. Research funding: Regional environment corporation, CORPOGUAVIO. Colombia, 1999–2000.
- **Environmental management in Colombian environmental ministry.** Project leader: César Castro. Research funding: Environmental ministry of Colombia. Colombia, 1999.
- **Economic impact of logging in indigenous area.** Project leader: César Castro. Research funding: Regional environment corporation, CODECHOCO. Colombia, 1997–1999.

CONFERENCE AND SEMINAR PRESENTATIONS

- 44th Simposio de la Asociación Española de Economía-Spanish Economic Association (SAEe), Alicante, Spain, 2019.
- II Workshop of the Spanish Macroeconomics Network, Barcelona, Spain, 2019.
- XX Conference on International Economics, Granada, Spain, 2019.
- Department of Economics, Universidad de Malaga, Spain, 2018.
- Department of Economics, Universidad Autónoma de Madrid, Spain, 2017.
- 12th Conference of the Spanish Association for Energy Economics, Salamanca, Spain, 2017.
- 7th Research Workshop on Energy Markets, Universidad de Valencia, Spain, 2016.
- Energy Economics Iberian Conference, Lisboa, Portugal, 2016.
- 32nd International Symposium on Forecasting, Boston, U.S.A., 2012.
- XXXIII Congreso Nacional de Estadística e Investigación Operativa, Madrid, Spain, 2012.
- Association of Southern European Economic Theorists, Évora, Portugal, 2011.
- Euro-Mediterranean Competitiveness Meeting, Universidad de Alcalá, Spain, 2011.

REFeree

Energy Economics · Energy Sources, Part B: Economics, Planning, and Policy · The Energy Journal · Energies

TEACHING

- Industrial Organization (undergraduate)
- Microeconomics (undergraduate)

HONORS

- Universidad de Salamanca, Outstanding Doctorate Award
- Santander Bank - Universidad de Alcalá, Scholarship
- Inter-American Development Bank, Invited to the Youth and Growth Forum, Jerusalem, Israel.

COMPUTER SKILLS

R programming language
L^AT_EX
Microsoft Office
MATLAB