

# César Castro Rozo

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## CURRENT POSITION

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2018 –	Assistant Professor, Department of Economics, Universidad Pública de Navarra, Spain
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## PREVIOUS POSITIONS

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2002–2014	Assistant Researcher, Instituto Flores de Lemus, Department of Statistics, Universidad Carlos III de Madrid, Spain
2000	Economist, Macroeconomics Division, General Controller of Colombia
1995–1999	Assistant Researcher, Centro de Investigaciones para el Desarrollo, Department of Economics, Universidad Nacional de Colombia
1995–1999	Lecturer, Department of Economics, Universidad Nacional de Colombia

## DEGREES

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2016	Ph.D. in Economics (Summa cum laude), Universidad de Salamanca, Spain Outstanding Doctorate Award, 2016 Dissertation title: Three Essays on Applied Time Series Econometrics Advisor: Rebeca Jiménez-Rodríguez Committee: Dolores Gadea (chair), Marcelo Sánchez, Gabriel Pérez Quirós
2002	D.E.A. (Doctoral Studies) in Economics, Universidad de Alcalá, Spain
2000	M.A. in Economics, Universidad Nacional de Colombia
1995	B.A. in Economics, Universidad Nacional de Colombia

## RESEARCH INTERESTS

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Time Series Econometrics, Empirical Macroeconomics, Energy Economics

## PUBLICATIONS

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**“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). *Economia Politica: 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

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**“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 A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid).

## RESEARCH PROJECTS

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**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 Andalusia, Spain.** Project leader: Antoni Espasa. Research funding: Government of Andalusia. 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

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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.

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

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

## TEACHING

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2018-2019	Industrial Organization (undergraduate)
2018-2019	Microeconomics (undergraduate)

## HONORS

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2017	ANECA, Assistant Professor
2016	Universidad de Salamanca, Outstanding Doctorate Award
2000	Santander Bank - Universidad de Alcalá, Scholarship
1995	Inter-American Development Bank, Invited to the Youth and Growth Forum, Jerusalem, Israel.

## COMPUTER SKILLS

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R programming language  
L<sup>A</sup>T<sub>E</sub>X  
Microsoft Office  
MATLAB  
EViews  
SCA Statistical System