

# César Castro Rozo

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🌐 | Nationality: Colombia - Spain

🌐 | www: <https://cecarozo.github.io/cesar.castro>

## EDUCATION

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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  
(Approved Spanish equivalent B.A.)
- 1993 **B.Sc.** in Forestry Engineering, Universidad Distrital, Bogotá, Colombia

## RESEARCH INTERESTS

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Time Series Econometrics, Empirical Macroeconomics, Energy Economics

## PROFESSIONAL ACTIVITIES

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- 2002–2014 **Research Assistant**, Madrid, Spain  
Department of Economics–Statistics, Universidad Carlos III de Madrid
- 2000 **Research Assistant**, Bogotá, Colombia  
Macroeconomics Division, General Controller of Colombia
- 1998–1999 **Project Manager**, Bogotá, Colombia  
Department of Economics, Universidad Nacional de Colombia
- 1995–1998 **Research Assistant**, Bogotá, Colombia  
Department of Economics, Universidad Nacional de Colombia

## TEACHING EXPERIENCE

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1995–1999    **Teaching Assistant**, Bogotá, Colombia  
Department of Economics, Universidad Nacional de Colombia  
Macroeconomics (Graduate course)  
Advanced Macroeconomics (Master course)

## PUBLICATIONS

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1. **“Oil price pass-through along the price chain in the euro area.”** Joint with R. Jiménez-Rodríguez (Universidad de Salamanca). *Energy Economics*, (2017), **64**, 24–30.
2. **“A new look at oil price pass-through into inflation: Evidence from disaggregated European data.”** Joint 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.
3. **“The deflationary effect of oil prices in the euro area.”** Joint with A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid). *Energy Economics*, (2016), **56**, 389–397.
4. **“Oil Prices and Inflation in the Euro Area and its Main Countries: Germany, France, Italy and Spain.”** Joint with P. Poncela (Universidad Autónoma de Madrid) and E. Senra (Universidad de Alcalá). *FUNCAS Working papers series*, (2012), **701**.
5. **“Do we see the effects of oil variations in official statistics price data?”** Joint with P. Poncela (Universidad Autónoma de Madrid), and E. Senra (Universidad de Alcalá). *Boletín de Estadística e Investigación Operativa*, (2011), **27**, 29–41.
6. **“El diferencial de inflación en los servicios entre España y la euro área.”** Joint with E. Carluccio (Universidad Carlos III de Madrid). *Papeles de Economía Española*, (2009), **120**, 69–89.
7. **“Mercado de crédito 1990-1999. La factura de cobro del financiamiento.”** Joint with J. Espitia (General Controller of Colombia), and J. Villamizar (General Controller of Colombia). *Gestión Fiscal*, (2000), **8**, 6–33.
8. **“La demanda de lotería y juegos de azar”** Joint 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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9. **“Time-varying relationship between oil price changes and exchange rates.”** Joint with R. Jiménez-Rodríguez (Universidad de Salamanca).
10. **“Oil price shocks and inflation across euro area countries.”** Joint with A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid).

11. **“Oil price pass-through into inflation in Spain at national and regional level.”** Joint with A. Barge-Gil (Universidad Complutense de Madrid), and M. Jerez (Universidad Complutense de Madrid).

## RESEARCH PROJECTS

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1. **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.
2. **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.
3. **Analysis and forecasts of inflation.** Project leader: Antoni Espasa. Research funding: Universidad Carlos III de Madrid. Spain, 2006–2007.
4. **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.
5. **Lottery demand.** Project leader: Jorge Iván González. Research funding: Lottery of Bogota. Colombia, 1999–2000.
6. **Development plan in the region of Guavio, Colombia.** Project leader: César Castro. Research funding: Regional environment corporation, CORPOGUAVIO. Colombia, 1999–2000.
7. **Environmental management in Colombian environmental ministry.** Project leader: César Castro. Research funding: Environmental ministry of Colombia. Colombia, 1999.
8. **Economic impact of logging in indigenous area.** Project leader: César Castro. Research funding: Regional environment corporation, CODECHOCO. Colombia, 1997–1999.

## CONFERENCE PRESENTATIONS

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1. **“Oil price pass-through along the price chain in the euro area.”** 12th Conference of the Spanish Association for Energy Economics, Salamanca, Spain, 2017.
2. **“A new look at oil price pass-through into inflation: Evidence from disaggregated European data.”** 7th Research Workshop on Energy Markets, Valencia, Spain, 2016.
3. **“The deflationary effect of oil prices in the euro area.”** Energy Economics Iberian Conference, Lisboa, Portugal, 2016.

4. **“Oil prices and inflation in the euro area and its main countries: Germany, France, Italy and Spain.”** 32nd International Symposium on Forecasting, Boston, U.S.A., 2012.
5. **“Factores comunes en los precios de las materias primas e inflación en la euro área y sus principales economías.”** XXXIII Congreso Nacional de Estadística e Investigación Operativa, Madrid, Spain, 2012.
6. **“Oil prices and inflation in the euro area and its main countries: Germany, France, Italy and Spain.”** Association of Southern European Economic Theorists, Universidad de Évora, Portugal, 2011.
7. **“Oil Prices and inflation in the euro area and main partners: Spain, Italy, France and Germany.”** Euro-Mediterranean Competitiveness Meeting, Universidad de Alcalá, Spain, 2011.

## REFEREE

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Energy Economics

## HONORS

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- 2016 **University of Salamanca**  
Outstanding Doctorate Award
- 2000 **Santander Bank - University of 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

## LANGUAGES

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Spanish (native)  
English (C1)