# César Castro Rozo

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## **EDUCATION**

- 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

Time Series Econometrics, Empirical Macroeconomics, Energy Economics

# PROFESSIONAL ACTIVITIES

- 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

1995–1999 **Teaching Assistant**, Bogotá, Colombia

Department of Economics, Universidad Nacional de Colombia

Macroeconomics (Graduate course)

Advanced Macroeconomics (Master course)

### Publications

- 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

- 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).
- 12. "Systematic monetary policy in Colombia." Joint with J.I. González (Universidad Nacional de Colombia).

#### Research Projects

- 1. Dynamic econometric models, forecasts, economic outlook, inflation, macro-economic 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 Andalucia, Spain. Project leader: Antoni Espasa. Research funding: Government of Andalucia. 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.
- 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.
- 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

- 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

**Energy Economics** 

#### Honors

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

R programming language LATEX
Microsoft Office
MATLAB
EVIEWS
SCA Statistical System

#### LANGUAGES

Spanish (native) English (C1)