César Castro Rozo

March, 2024

☐ Department of Economics
 Universidad Pública de Navarra
 Campus Arrosadia, Madroño Building
 Pamplona, Spain 31006

Phone: (+34) 948 16 93 60

Email: cesar.castro@unavarra.es

Homepage: https://cecarozo.github.io/cesar.castro

Current Position

- Associate Professor, Department of Economics, Universidad Pública de Navarra (UPNA), Spain, 2023-present.
- Member of the Institute for Advanced Research in Business and Economics (INARBE), Universidad Pública de Navarra (Spain).

PREVIOUS POSITIONS

- Visiting researcher, Departament of Economics, WU Vienna University of Economics and Business, Austria, 2022-2023.
- Assistant Professor, Department of Economics, Universidad Pública de Navarra (UPNA), Spain, 2018–2022.
- Researcher, Instituto Flores de Lemus, Department of Statistics, Universidad Carlos III de Madrid, Spain, 2006–2014.
- Assistant Researcher, Instituto Flores de Lemus, Department of Statistics, Universidad Carlos III de Madrid, Spain, 2002–2006.
- Researcher, Centro de Investigaciones para el Desarrollo, Department of Economics, Universidad Nacional de Colombia, 1997–2000.
- Lecturer, Department of Economics, Universidad Nacional de Colombia, 1997–1999.

EDUCATION

• Ph.D. in Economics, Universidad de Salamanca, Spain, 2016.

Outstanding Doctorate Award, summa cum laude.

Dissertation title: Three Essays on Applied Time Series Econometrics.

Advisor: Rebeca Jiménez-Rodríguez.

Committee: Dolores Gadea (chair), Marcelo Sánchez, Gabriel Pérez Quirós.

- M.A. in Economics (Doctoral Studies, D.E.A.), Universidad de Alcalá, Spain, 2002.
- M.A. in Economics, Universidad Nacional de Colombia, 2000.
- B.A. in Economics, Universidad Nacional de Colombia, 1995.
- B.Sc. in Forest Engineering, Universidad Distrital, Colombia, 1993.

Research Interests

Time Series Econometrics, Empirical Macroeconomics, Energy Economics.

Papers in refereed journals

- "The impact of oil shocks on the stock market" with Jiménez-Rodríguez, R. (Universidad de Salamanca). Global Finance Journal, 60, 100967, 2024.
- "Time-Varying Relation between Oil Shocks and European Stock Market Returns" with Jiménez-Rodríguez, R. (Universidad de Salamanca), Kizys, R. (University of Southampton). Journal of Risk and Financial Management, 16(3), 174, 2023.
- "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). SERIES, 11(3), September 2020.
- "Dynamic interactions between oil price and exchange rate" with R. Jiménez-Rodríguez (Universidad de Salamanca). *PLoS ONE*, 15(8), August 2020, e0237172.
- "Oil price pass-through along the price chain in the euro area" with R. Jiménez-Rodríguez (Universidad de Salamanca). *Energy Economics*, 64, May 2017, 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, 34(1), December 2016, 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, 56, May 2016, 389–397.

OTHER PUBLICATIONS

• "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, 701, December 2012.

- "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, 27, February 2011, 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*, 120, June 2009, 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, 8, 2000, 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*, 16, December 2000, 27–48.

RESEARCH PROJECTS

- New developments in economic modelling: Mechanisms, causality and institutional analysis. Project leader: Javier Hualde–Jorge Alcalde. Research funding: Spanish Ministry of Science PID2021-127119NB-100. Spain, 2022–present.
- Design and application of economic models for institutional analysis. Project leader: José E. Galdón. Research funding: Spanish Comission of Science PCG2018-093542-B-100. Spain, 2019–2022.
- 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.
- 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

2023

Workshop on Energy Policy, Castelló, Spain.

WU Department of Economics-National Bank of Slovakia: Internal Economic Research Seminar, Bratislava, Slovakia.

XI Meeting on International Economics, Castelló, Spain.

2019

44th Symposium Spanish Economic Association (SAEe), Alicante, Spain. II Workshop of the Spanish Macroeconomics Network, Barcelona, Spain. XX Conference on International Economics, Granada, Spain.

2018

Department of Economics, Universidad de Malaga, Spain.

2017

Department of Economics, Universidad Autónoma de Madrid, Spain.

12th Conference of the Spanish Association for Energy Economics, Salamanca, Spain.

2016

7th Research Workshop on Energy Markets, Universidad de Valencia, Spain. Energy Economics Iberian Conference, Lisboa, Portugal.

- 2012 32nd International Symposium on Forecasting, Boston, U.S.A.
 XXXIII Congreso Nacional de Estadística e Investigación Operativa, Madrid, Spain.
- 2011 Association of Southern European Economic Theorists, Évora, Portugal. Euro-Mediterranean Competitiveness Meeting, Universidad de Alcalá, Spain.

Refereeing

Energy Economics, Energy Sources, Part B: Economics, Planning, and Policy, The Energy Journal, Energies, The World Economy.

TEACHING

- Economics of the European Union, Universidad Pública de Navarra, 2024.
- Introduction to Economics, Universidad Pública de Navarra, 2019–2023.
- Industrial Organization, Universidad Pública de Navarra, 2019–2021.
- Microeconomics, Universidad Pública de Navarra, 2019–2020.
- Macroeconomics, Universidad Nacional de Colombia, 1997–1999.

AWARDS AND DISTINCTIONS

- Officially certified as Associate Professor by the Ministry of Universities in Spain, 2021.
- Officially certified as Assistant Professor by the Ministry of Universities in Spain, 2017.
- Universidad de Salamanca, Outstanding Doctorate Award, 2016.
- Santander Bank-Universidad de Alcalá, Scholarship, 2000.
- Inter-American Development Bank, Invited to the Youth and Growth Forum, Jerusalem, Israel, 1995.