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# César Castro Rozo

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## CURRENT POSITION

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- **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

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- **Visiting researcher**, Department 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

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- **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.

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- **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

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Time Series Econometrics, Empirical Macroeconomics, Energy Economics.

## PAPERS IN REFEREED JOURNALS

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- **“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). *Economía Política: 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

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- **“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.

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- **“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.

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## RESEARCH PROJECTS

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- **New developments in economic modelling: Mechanisms, causality and institutional analysis.** Project leader: Javier Hualde–Jorge Alcalde. Research funding: Spanish Ministry of Science PID2021-127119NB-I00. Spain, 2022–present.
- **Design and application of economic models for institutional analysis.** Project leader: José E. Galdón. Research funding: Spanish Commission of Science PCG2018-093542-B-I00. Spain, 2019–2022.
- **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.

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- **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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- **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.

## REFeree ACTIVITY

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Economic Modelling | Energy Economics | Energy Sources, Part B: Economics, Planning, and Policy | The Energy Journal | Energies | The World Economy

## TEACHING

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- 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.

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## AWARDS AND DISTINCTIONS

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- 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.