
César Castro Rozo

CURRICULUM VITAE

APRIL, 2024

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CURRENT POSITION

- **Associate Professor**, Department of Economics, Universidad Pública de Navarra (UPNA), Pamplona, Spain, 2023/02–present.
- **Member** of the Institute for Advanced Research in Business and Economics (INARBE), Universidad Pública de Navarra (UPNA), Pamplona, Spain, 2021/06–present.

PREVIOUS POSITIONS

- **Visiting researcher**, Department of Economics, WU Vienna University of Economics and Business, Vienna, Austria, 2022/09–2023/08.
- **Assistant Professor**, Department of Economics, Universidad Pública de Navarra (UPNA), Pamplona, Spain, 2018/11–2023/01.
- **Researcher**, Instituto Flores de Lemus, Department of Statistics, Universidad Carlos III de Madrid, Spain, 2008/09–2014/03.
- **Assistant Researcher**, Instituto Flores de Lemus, Department of Statistics, Universidad Carlos III de Madrid, Spain, 2002/01–2008/08.
- **Researcher**, Centro de Investigaciones para el Desarrollo, Department of Economics, Universidad Nacional de Colombia, Bogotá, 1997/09–2000/08.
- **Lecturer**, Department of Economics, Universidad Nacional de Colombia, Bogotá, 1997/08–1999/11.

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). *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

- **“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.

WORK IN PROGRESS

- **“Shocks and elasticities in the global oil market”**
- **“The pass-through of commodity price volatility to inflation”** (with Rebeca Jiménez-Rodríguez)

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-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.

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- **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 de la Plana, Spain.
 WU Department of Economics-National Bank of Slovakia: Internal Economic Research Seminar, Bratislava, Slovakia.
 XI Meeting on International Economics, Castelló de la Plana, 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

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

TEACHING EXPERIENCE

- Universidad Pública de Navarra (UPNA):
 - Economics of the European Union (UG), 2024.
 - Introduction to Economics (UG), 2019–2023.
 - Industrial Organization (UG), 2019–2021.
 - Microeconomía (UG), 2019–2020.
- Universidad Nacional de Colombia: Macroeconomía (UG, PG) , 1997–1999.

AWARDS AND DISTINCTIONS

- Accredited for Associate Professor by the Ministry of Universities in Spain, 2021.
- Accredited for 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 (IDB), Invited to the Youth and Growth Forum, Jerusalem, Israel, 1995.