# César Castro Rozo

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☐ Department of Economics
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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). 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, 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.

 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

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