

# DIEGO ESTEBAN BOHÓRQUEZ MOROTE

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## EDUCATION

**Ph.D. in Economics, Universitat Pompeu Fabra (2020 - present)**

**Master of Research, Universitat Pompeu Fabra (2020)**

Master Thesis: *Macprudential rules in a small open economy: a DSGE approach*

Readers: *Priit Jeenas, Jordi Galí*

**M.Sc., Economics, Barcleona Graduate School of Economics (2019)**

Master Thesis: *Monetary Policy, Exchange Market Pressures and Financial Crises in Emerging Economies*

**M.A., Economics, Universidad del Pacífico (2015)**

Thesis Title: *Credit accelerations: identification of events and stylized facts*

**B.Sc., Economics, Universidad del Pacífico (2014)**

## PROFESSIONAL EXPERIENCE

**Superintendency of Banks, Insurance Companies and Private Pension Funds, Lima, Peru.**

*Analyst in the Research Department - Economic Studies*

December 2014 - August 2018

- Conducted research on macroprudential topics, financial surveillance and access to the financial system.
- Designed new policies focused on mitigating financial system's risks, such as over-indebtedness, interconnectedness and systemic risk.
- Leded the design of the new regulatory framework for dynamic provisions (expected loss models).
- Re-designed the market risk management framework (Value-at-Risk techniques and stress tests), and engineered the process to identify and mitigate foreign exchange risk in financial institutions' portfolios.

## RESEARCH

### In progress

- "Macprudential rules in a small open economy: a DSGE approach" (2020), *MRes Thesis*.
- "Monetary Policy, Exchange Market Pressure, and Currency Crises in Emerging Economies" (2019), *with A. Rabano, B. Szabo and D. Winter*.

### Working papers

- Aparicio, C., D. Bohórquez, and K. Huayta (2016) "Access to financial services through retail agents and household expenditures: Evidence from Peru". Journal of Financial Issues, SBS. December, 2016.
- Aparicio, C., D. Bohórquez, and V. Matienzo (2016) "Procyclicality and non-linearities of the credit portfolio: evidence from Peru (1998-2015)". Working paper, SBS. December, 2016.
- Bohórquez, D., C. Aparicio (2017) "Market concentration analysis for the Peruvian financial system (2001-2016): an empirical approach". Short paper, Universidad del Pacífico - ALACDE. October, 2017.
- Bohórquez, D., V. Matienzo, and A. Olivares (2017) "The implications of loan maturity on the probability of default: evidence from Peruvian long-term loans". Working paper, SBS. December, 2017.

## CONFERENCES AND SEMINARS

- **XXXV Central Reserve Bank of Peru Annual Research Conference** 2017 (Lima, Peru)  
Paper presented: *The implications of loan maturity on the probability of default: evidence from Peruvian long-term loans*. BCRP.
- **Long-Term Lending: Determinants and Effects Research Conference** 2017 (Washington DC, USA)  
Paper presented: *The implications of loan maturity on the probability of default: evidence from Peruvian long-term loans*. World Bank and ASBA.
- **Annual Meeting of the Latin American and Iberian Law and Economics Association** 2017 (Peru)  
Paper presented: *Market concentration analysis for the Peruvian financial system (2001-2016): an empirical approach*. ALACDE and Universidad del Pacifico.
- **Banking Development, Stability and Sustainability Conference** 2016 (Santiago, Chile)  
Paper presented: *Access to financial services through retail agents and household expenditures: Evidence from Peru*. SBIF, ASBA & Universidad de Chile.
- **Annual Congress of the Peruvian Economic Association** 2015 & 2017 (Lima, Peru)  
Papers presented: *Credit accelerations: identification of events and stylized facts* / *The implications of loan maturity on the probability of default: evidence from Peruvian long-term loans*. Peruvian Economic Association.

## TEACHING EXPERIENCE

- **Universitat Pompeu Fabra - Teaching Assistant:** Probability and Statistics, Labour Economics
- **Universidad del Pacífico - Lecturer:** Mathematics III, Mathematics IV
- **Universidad del Pacífico - Teaching Assistant:** Advanced Microeconomics (Master's Course), Macroeconomics III, Principles of Macroeconomics, Principles of Microeconomics, Microeconomics II

## COURSES AND CERTIFICATIONS

- Statistical Methods in Risk Management - Methods Summer School, August 2016 (London, UK)  
*London School of Economics and Political Science (LSE)*
- Passed Level I of the CFA Program, December 2015 (Lima, Peru)  
*CFA Institute*
- FSI Connect (Web) - Capital and Related Basel Standards & Credit Risk, 2016 (Lima, Peru)  
*Financial Stability Institute (FSI) / Bank of International Settlements (BIS)*

## SOFTWARE AND LANGUAGES

- Matlab, R, EViews, Stata, J-Multi,  $\text{\LaTeX}$
- Spanish - Native / English - Fluent / German - Fluent

## REFERENCES

- Luca Fornaro (Ph.D. London School of Economics). Senior researcher, CREI - Centre de Recerca en Economia Internacional. Tel: +34 93 542 2668 e-mail: lfornaro@crei.cat
- Priit Jeenas (Ph.D. New York University). Assistant Professor of Economics - Universitat Pompeu Fabra  
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- Michel Canta (Ph.D. McGill University). Principal Advisor to the Superintendent - Superintendency of Banks.  
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