

# Juan Felipe Imbet Jiménez

Pompeu Fabra University and Barcelona GSE  
Department of Business and Economics  
Ramon Trias Fargas 25-27 Of. 20.156  
Barcelona, Spain 08005  
Nationality: Colombian, Spanish (Starting from December 2020)  
**Last Updated March 24, 2020**

[juan.imbet@upf.edu](mailto:juan.imbet@upf.edu)  
<https://jfimbett.github.io/>  
Skype: jfimbett  
Phone: +34722404282

## Education

### **Ph.D. in Finance**

Universitat Pompeu Fabra and Barcelona GSE, Barcelona, 2016-2021.  
Fields: Empirical Asset Pricing, Corporate Finance foundations of Asset Pricing, Information Disclosure

### **M.Res. in Finance**

Universitat Pompeu Fabra, Barcelona, 2015-2016.

### **M.Sc. in Finance**

Barcelona Graduate School of Economics (BGSE), Barcelona, 2014-2015.

### **Minor in Mathematics**

Universidad de los Andes, Bogotá, 2010-2013

### **B.A. in Economics**

Universidad de los Andes, Bogotá, 2009-2013  
Focus: Financial Economics and Applied Microeconomics

### **B.Sc. in Industrial Engineering**

Universidad de los Andes, Bogotá, 2008-2012  
Focus: Operations Research and Finance

## Visiting Positions

### **The Wharton School - University of Pennsylvania**

Term: January-June 2020

## Awards and Fellowships

### **Teaching Prize among UPF Ph.D students**

Term: 2017-2018

**AFA Ph.D. Student Travel Grant**  
2020

**UPF Ph.D. Scholarship**  
2015-2020

**Programa Crédito Beca Colfuturo**  
Colombia, 2014-2015

Working Papers    Tweeting for Money (with Javier Gil-Bazo)

Listening to the Fates:  
Investor Learning and the Likelihood of Future Events

Political Uncertainty and Stock Returns

Joint liquidity management at banks and firms: A structural approach  
(with Filippo Ippolito, Roberto Steri and Stefano Sacchetto)

Teaching  
Experience

(English)

**Instructor, Barcelona Graduate School of Economics**  
Introduction to Programming using Matlab, M.Sc. in Finance, Fall 2018

**Teaching Assistant, Barcelona Graduate School of Economics**  
**M.Sc. in Finance**

Banking Theory, Spring 2018

Asset Pricing, Fall 2016 2017 2018

**Summer School in Finance**

Investments, 2017 2018

Empirical Corporate Finance, 2017 2018

Advanced Portfolio Management, 2017 2018

**Teaching Assistant, Barcelona School of Management**  
**M.Sc. in Management**

Corporate Finance, Fall 2016 2017 2018

**M.Sc. in Finance and Banking**

Financial Econometrics, Fall 2018

**Teaching Assistant, ESADE Business School**

Corporate Finance, Winter 2017 2018

(Spanish)

**Teaching Assistant, Universitat Pompeu Fabra** (Selected Courses)

Corporate Finance I, Fall 2018

Financial Economics , Spring 2016 2017 2018

Game Theory, Winter 2017

Microeconomics II, Spring 2017

Macroeconomics I, Fall 2017

Probability and Statistics, Spring 2016 2017, Winter 2018

Introduction to Econometrics, Spring 2016

Inferential Statistics, Criminology, Winter 2016

Statistics, Management, Fall 2015

Public Economics, Economics, Fall 2015

**Teaching Monitor, Universidad de los Andes**  
Probability Models, 2012

**Research Assistant Experience**     **Research Assistant, Universitat Pompeu Fabra**  
Prof. Anna Torres i Lacomba, 2016, 2017  
Field: Estimation of Systematic and Idiosyncratic risk

Prof. Filippo Ippolito and Prof. Roberto Steri, 2017-2018  
Fields: Corporate Finance, Structural Finance, Asset Pricing

**Industry Experience**     Operations Research Analyst, Ajover S.A. , Bogotá, Colombia 2014

**Consulting Experience**     PGE Projects, LATAM and USA: Valuation of a 300 MW Coal based Power Plant 2016

**Languages**     Spanish (Native)  
English (Fluent)  
French (Advanced)  
Italian (Intermediate)  
Catalan (Intermediate)

**Skills**     **General Purpose Languages:** Java, C, C++, VBA  
**Numerical Computing and Statistics:** Python, R, Julia, Matlab, Stata  
**Optimization:** X-Press, Gurobi  
**Other:** L<sup>A</sup>T<sub>E</sub>X, JavaScript, Git

**Talks**     Quantifying the Qualitative, Textual Analysis in Finance and Accounting, EADA, 2018  
Soft-information and Asset Pricing, UPF Ph.D. student seminar, 2018  
Learning from qualitative information, UPF Ph.D. student seminar, 2017  
Textual analysis and machine learning, UPF Ph.D. student seminar, 2017  
On the complexity of finding Nash equilibria, Universidad de los Andes, 2014  
The fastest mixing markov chain, Universidad de los Andes, 2012  
The fastest mixing markov chain in graphs with symmetries, Universidad de los Andes, 2011

**Discussions**     What drives  $Q$  and investment Fluctuations?  
Illan Cooper, Paulo Maio, and Chunyu Yang  
2nd Corporate Policies and Asset Prices Conference  
Cass Business School, London  
December 2018