

JUAN F. IMBET

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PERSONAL INFORMATION

Date and place of birth: July 10 1990 , Bogotá - Colombia

Citizenship: Colombian and Spanish

Mobile: +33769964844

RESEARCH FIELDS

Financial Economics, Asset Pricing, Corporate Finance, Computational Finance.

EMPLOYMENT

Université Paris Dauphine - PSL

Sep 2021 - Present

Assistant Professor of Finance

AFFILIATIONS

Institute for Advanced Studies - Luxembourg

Oct 2024 - Oct 2026

External Member of the Scientific Council

EDUCATION

Universitat Pompeu Fabra, Barcelona - Spain

2016-2021

Ph.D. in Finance (cum laude). Advisor: Javier Gil-Bazo

Jury Members: Patrick Bolton (chair), Victor DeMiguel, and Alberto Manconi.

The Wharton School, University of Pennsylvania, Philadelphia-U.S.A.

Jan-Jun 2020

Visiting Ph.D. student in Finance. Sponsor: Winston Dou

Universitat Pompeu Fabra, Barcelona - Spain

2015-2016

M.Res in Finance

Barcelona School of Economics, Barcelona - Spain

2014-2015

M.Sc in Finance

Universidad de los Andes, Bogotá - Colombia

2010-2013

Minor in Mathematics

Universidad de los Andes, Bogotá - Colombia

2009-2013

B.A. in Economics

Universidad de los Andes, Bogotá - Colombia

2008-2012

B.Sc. in Industrial Engineering

WORKING PAPERS

- **The Real Effects of Offshore Data Leaks: Evidence from private firms** Joint with Marcelo Ortiz.
- **Dynamic Contracting and Corporate Tax Strategies** Joint with Marcelo Ortiz and Vincent Tena
- **Stroke of a Pen: Investment and Stock Returns under Energy Policy Uncertainty**

PUBLICATIONS

- **Social Media as a Bank Run Catalyst.** Joint with Tony Cookson, Christoph Schiller, Corbin Fox and Javier Gil-Bazo. *Journal of Financial Economics, Forthcoming*
- **Tweeting for Money: Social Media and Mutual Fund Flows.** Joint with Javier Gil-Bazo. *Management Science, Forthcoming*
- Böök, A., Imbet, J. F., Reinke, M., & Sala, C. (2025). The Forecasting Power of Short-Term Options. *The Journal of Derivatives, 32(2)*.

RESEARCH EXPERIENCE AND OTHER EMPLOYMENT

- Research Assistant for Filippo Ippolito (UPF and BSE) and Roberto Steri (University of Luxembourg) 2017
- Research Assistant for Anna Torres i Lacomba (UPF and BSM) October 2016
- Valuation of a 200 MW Coal based power plant, PGE Projects, LATAM and USA Summer 2016
- Operations Research Analyst, Ajover S.A., Bogotá-Colombia Jan-Jun 2014

TEACHING EXPERIENCE

Instructor

- Microeconomics for Finance, M1 in Finance, Université Paris Dauphine - PSL Fall 2025
- Asset Pricing Theory, M2 104, Université Paris Dauphine - PSL Fall 2025
- Large Language Models in Finance, Barcelona School of Economics Summer School Summer 2025, 2026*
- Investment Funds and Risks, Master in Risk Management, Université du Luxembourg Dec 2022, 2023, 2024, 2025
- Python for Finance, M1 in Finance, Université Paris Dauphine - PSL Fall 2023, 2024, 2025
- Programming I: VBA and Python, M203 in Financial Markets, Université Paris Dauphine - PSL Fall 2024, 2025
- Banks and Financial Intermediaries, M1 in Finance Université Paris Dauphine - PSL Winter 2022, 2023
- Empirical Asset Pricing, M2 104, Université Paris Dauphine - PSL Winter 2022, 2023, 2024, 2025
- Python Programming for Finance, M203 Université Paris Dauphine - PSL Fall 2021, 2022, 2023, 2024, 2025
- Introduction to Programming using Matlab, M.Sc in Finance, BSE Fall 2018

Teaching Assistant

- Asset Pricing, M.Sc. in Finance, BSE Fall 2016, 2017, 2018
- Corporate Finance, M.Sc. in Management, BSM Fall 2016, 2017, 2018
- Financial Econometrics, M.Sc. in Finance and Banking BSM Fall 2018
- Banking Theory, M.Sc in Finance, BSE Spring 2018
- Advanced Portfolio Management, Summer School in Finance, BSE Summer 2017, 2018, 2019, 2021
- Empirical Corporate Finance, Summer School in Finance, BSE Summer 2017, 2018, 2019, 2021
- Investments, Summer School in Finance, BSE Summer 2017, 2018, 2019
- Investments, M.Sc in Finance, ESADE Business School Fall 2020
- Corporate Finance, M.Sc in Finance, ESADE Business School Winter 2017, 2018

HONORS, SCHOLARSHIPS AND FELLOWSHIPS

- AAP SEPIA €3,000 2023
- Paris Dauphine Grant for Junior Researchers €2,500, €1,000 2023, 2024
- Institut Europlace de Finance - €10,000 2022
- PSL Junior Fellow Research Grant - €150,000 2022-2024
- Cum laude Ph.D. Defense, UPF 2020
- AFA Ph.D. Student Travel Grant 2020
- Mobility Grant to visit The Wharton School at The University of Pennsylvania, SEBAP 2020
- Teaching prize among UPF Ph.D students in Economics, Finance, and Management 2017-2018
- Ph.D. UPF and BSE Scholarship 2015-2020
- Beneficiary of the program Credito Beca, Colfuturo, Colombia 2014-2015

SKILLS

Languages:

Spanish (Native), English (Fluent), French (Fluent),
Italian (Intermediate) Catalan (Intermediate), Russian (Beginner)

Programming

General purpose languages:

Python, Julia, C, C++, Java, VBA

Numerical Computing and Statistics:

R, Matlab, Stata

Numerical LP and MIP Solvers:

X-Press, Gurobi, CPLEX

Web development:

HTML, JavaScript (Next.js, React), CSS, PHP

Other:

L^AT_EX, Git, Linux OS, SQL

PROFESSIONAL SERVICE

Refereeing Activity: Finance Research Letters, Journal of Financial Markets, Management Science, Financial Innovation

Scientific Committee: 2026 FMA Consortium on Asset Management, COAP Conference 2025, 5th and 6th Dauphine Finance PhD Workshops, 27th Meeting of Young Economists (SMYE 2023), The Finance Symposium 2023

Conference and Seminar Organizer: Paris Dauphine Tech for Finance: AI and Blockchain 2024, 2025 (co-organizer), Finance Seminar Series Paris Dauphine (co-organizer).

Ph.D. Dissertation Committee

- Aleksandr Ermakov: *Ph.D. Université du Luxembourg* (2023). Placement: University of Manchester.

- Azamat Devonaev: *Ph.D. Université du Luxembourg* (2025).

Master's Thesis Supervisor - Paris Dauphine

- 2025 Thomas Andrieu, Clement Dardare, Jason Durand, Guillaume Calmel, Noe Boudon

- 2024 Sixtine Parisot

- 2023 Rosalie Dechance, Dhia Ben Cheikh

Keynotes in Industry Events

- The Rise of AI in Banking, Organized by Truffle Capital (Paris)

CONFERENCES AND SEMINARS. *PRESENTATION BY COAUTHOR, † DISCUSSION

- **2025** : Colombian Economics Conference, Warwick, Pontificia Universidad Católica de Chile*, CUNEF*, Taxation Conference University of Ghent, French Finance Association Dijon, Asian Financial Association Taiwan, Finance Forum of the Spanish Finance Association, 2025 China International Conference in Finance*

- **2024**: ECB, IESE*. IESE Tax Conference*, Montpellier Business School, Hitotsubashi University, Armenian Economic Association, American Accounting Association* (2 papers), 4th Corporate Policies and Asset Prices conference (Luxembourg) †, 1st Modern Finance Conference.

- **2023**: ACPR Chaire Bank of France, FMA Annual Meeting Chicago, Bank of Mexico, USC*, NBER Summer Institute*, Cleveland Fed*, CEMFI*, Fed Board*, TCU*, Washington University*, FRB Boston*, Wharton*, St. Louis*, FDIC*, Single Resolution Board (Brussels), ECB*, Bundesbank*, Toulouse Business School †, Midwest Finance Association (Chicago)*, University of Luxembourg, University of Edinburgh Economics of Financial Technology Conference

- **2022**: FMA Consortium on Asset Management and Fintech (Dublin), 5th Dauphine Finance PhD Workshop †, International Risk Management Company Bari Italy, British Accounting and Financial Association (BAFA) Bristol, Kozminski University, CUNEF*

- **2021**: 37th International Conference of the French Finance Association, 28th Finance Forum of the Spanish Finance Association, Paris Dauphine PSL, Bank of Lithuania, University of Bristol, University of Glasgow, CUNEF, Universitat de les Illes Balears.

- **2020**: UPF Finance Seminar

- **2018**: ESADE Finance Seminar, 2nd Corporate Policies and Asset Prices Conference, (Bayes Business School)

OTHER EDUCATION

- Options Futures and Other Financial Derivatives, LSE, London, England
- French Language Lessons - Alliance Française, Bogotá Colombia

Summer 2012
2010-2012

HOBBIES

- Electric Guitar and Bass
- Cooking

REFERENCES

- Javier Gil-Bazo, Associate Professor of Finance, Pompeu Fabra University, Barcelona School of Economics, and Barcelona School of Management, javier.gil-bazo@upf.edu
- Roberto Steri, Assistant Professor of Finance, University of Luxembourg, roberto.steri@uni.lu
- Diane Pierret, Assistant Professor of Finance, University of Luxembourg, CEPR, diane.pierret@uni.lu
- Tony Cookson, Professor of Finance and the Michael A. Klump Endowed Professor at University of Colorado Boulder's Leeds School of Business. tony.cookson@colorado.edu