

# JUAN F. IMBET

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🔗 [jfimbett.github.io](https://jfimbett.github.io)

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## PERSONAL INFORMATION

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

Citizenship: Colombian and Spanish

Mobile: +33769964844

## RESEARCH FIELDS

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

## EMPLOYMENT

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**Université Paris Dauphine - PSL**

*Assistant Professor of Finance*

*Sep 2021 - Present*

## AFFILIATIONS

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**Institute for Advanced Studies - Luxembourg**

*External Member of the Scientific Council*

*Oct 2024 - Oct 2026*

## EDUCATION

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**Universitat Pompeu Fabra, Barcelona - Spain**

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

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

*2016-2021*

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

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

*Jan-Jun 2020*

**Universitat Pompeu Fabra, Barcelona - Spain**

*M.Res in Finance*

*2015-2016*

**Barcelona School of Economics, Barcelona - Spain**

*M.Sc in Finance*

*2014-2015*

**Universidad de los Andes, Bogotá - Colombia**

*Minor in Mathematics*

*2010-2013*

**Universidad de los Andes, Bogotá - Colombia**

*B.A. in Economics*

*2009-2013*

**Universidad de los Andes, Bogotá - Colombia**

*B.Sc. in Industrial Engineering*

*2008-2012*

## WORKING PAPERS

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- **Social Media as a Bank Run Catalyst.** Joint with Tony Cookson, Christoph Schiller, Corbin Fox and Javier Gil-Bazo. *Revise and Resubmit at the Journal of Financial Economics*
- **Tweeting for Money: Social Media and Mutual Fund Flows.** Joint with Javier Gil-Bazo. *Reject and Resubmit at Management Science*
- **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

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- **The Forecasting Power of Short Term Options** Joint with Arthur Book, Martin Reinke and Carlo Sala. Accepted at *The Journal of Derivatives*.

## RESEARCH EXPERIENCE AND OTHER EMPLOYMENT

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- 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

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### Instructor (\*Scheduled)

- Large Language Models in Finance, Barcelona School of Economics Summer School Summer 2025\*
- Investment Funds and Risks, Université du Luxembourg December 2022, 2023, 2024
- Python for Finance, M1 in Finance, Université Paris Dauphine - PSL Fall 2023, 2024
- Programming I: VBA and Python, M203 in Financial Markets, Université Paris Dauphine - PSL Fall 2024
- 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
- 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

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- 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

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<b>Languages:</b>	Spanish (Native), English (Fluent), French (Fluent), Italian (Intermediate) Catalan (Intermediate), Russian (Beginner)
<b>Programming</b>	
<b>General purpose languages:</b>	Python, Julia, C, C++, Java, VBA
<b>Numerical Computing and Statistics:</b>	R, Matlab, Stata
<b>Numerical LP and MIP Solvers:</b>	X-Press, Gurobi, CPLEX
<b>Web development:</b>	HTML, JavaScript, CSS, PHP
<b>Other:</b>	L <sup>A</sup> T <sub>E</sub> X, Git, Linux OS, SQL

## PROFESSIONAL SERVICE

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

**Scientific Committee:** 5th and 6th Dauphine Finance PhD Workshops, 27th Meeting of Young Economists (SMYE 2023), The Finance Symposium 2023

**Conference and Seminar Organizer:** Paris Dauphine 2024 Tech for Finance: AI and Blockchain (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.

**Master's Thesis Supervisor - Paris Dauphine**

- 2024 Sixtine Parisot - 2023 Rosalie Dechance, Dhia Ben Cheikh

## CONFERENCES AND SEMINARS. \*PRESENTATION BY COAUTHOR, † DISCUSSION

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- **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

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- Options Futures and Other Financial Derivatives, LSE, London, England

*Summer 2012*

- French Language Lessons - Alliance Française, Bogotá Colombia

*2010-2012*

## HOBBIES

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- Electric Guitar and Bass

- Cooking