Juan Felipe Imbet Jiménez

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Department of Business and Economics

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Nationality: Colombian, Spanish (Starting from December 2020)

Last Updated June 26, 2020

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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 Advisor: Javier Gil-Bazo

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 The Wharton S Positions Term: January-Ju

The Wharton School - University of Pennsylvania

Term: January-June 2020, Advisor: Winston Dou

Complementary Education

London School of Economics and Political Science

Summer School 2012: Option, Futures, and other Financial Derivatives

Alliance Française - Bogota

Term: 2011-2013

Awards and Fellowships

Teaching Price among UPF Ph.D students

Term: 2017-2018

Mobility Grant - Societat Economica Barcelonesa d'Amics del Pais

Term: 2020

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, Universitat Pompeu Fabra

Assistant Prof. Anna Torres i Lacomba, 2016, 2017

Experience 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: C, C++, Java, VBA

Numerical Computing and Statistics: Python, R, Julia, Matlab, Stata

Optimization: X-Press, Gurobi, CPLEX Other: LATEX, JavaScript, Git, Linux OS

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

Hobbies Electric and Acoustic Guitar

Bass Cooking

Genealogy Research