# 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

- 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

# RE

- Research Assistant for Filippo Ippolito (UPF and BSE) and Roberto Steri (Unive	ersity of Luxembourg) 2017
- Research Assistant for Anna Torres i Lacombra (UPF and BSM)	October 2010
- Valuation of a 200 MW Coal based power plant, PGE Projects, LATAM and USA	A Summer 2010
- Operations Research Analyst, Ajover S.A., Bogotá-Colombia	Jan-Jun 2014
TEACHING EXPERIENCE	
Instructor (*Scheduled)	
- Large Language Models in Finance, Barcelona School of Economics Summer Sc	
- 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 I	-
- Banks and Financial Intermediaries, M1 in Finance Université Paris Dauphine - I	
- Empirical Asset Pricing, M2 104, Université Paris Dauphine - PSL	Winter 2022, 2023, 2024
- 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	
- AAP SEPIA €3,000	202.
- 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, S	SEBAP 2020
- Teaching prize among UPF Ph.D students in Economics, Finance, and Managem	ent 2017-2018
- Ph.D. UPF and BSE Scholarship	2015-2020
- Beneficiary of the program Credito Beca, Colfuturo, Colombia	2014-2013
SKILLS	

# SK

Spanish (Native), English (Fluent), French (Fluent), Languages:

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, CSS, PHP LATEX, Git, Linux OS, SQL Other:

#### PROFESSIONAL SERVICE

Refereeing Activity: Finance Research Letters, 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

- **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) †
- 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, University 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

*Summer 2012* 

- French Language Lessons - Alliance Française, Bogotá Colombia

2010-2012

## **HOBBIES**

- Electric Guitar and Bass
- Cooking