# JUAN FELIPE IMBET JIMÉNEZ

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## PERSONAL INFORMATION

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

## RESEARCH FIELDS

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

## CURRENT EMPLOYMENT

**Université Paris Dauphine - PSL** *Sep 2021 - Present*
*Assistant Professor of Finance*

## EDUCATION

**Universitat Pompeu Fabra, Barcelona - Spain** *2016-2021*
*Ph.D. in Finance (cum laude). Advisor: Javier Gil-Bazo*
**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

- Stroke of a Pen: Investment and Stock Returns under Energy Policy Uncertainty (Job market paper)
- Tweeting for Money: Social Media and Mutual Fund Flows joint with Javier Gil-Bazo (UPF and BSE)
- Investor Learning under Qualitative Information
- The Forecasting power of short-term Options, joint with Arthur Book, Martin Reinke (Munchen), and Carlo Sala (ESADE)

## WORK IN PROGRESS

- Joint Liquidity Management at Banks and Firms: A Structural Approach, joint with Filippo Ippolito (UPF and BSE), Stefano Sacchetto (IESE) and Roberto Steri (U. of Luxembourg)
- The Rogue Finance Industry: Evidence from a Structural Estimation, joint with Marcelo Ortiz (UPF)
- Charlatans and Entrepreneurs, joint with Vicente Bermejo (ESADE)

## TEACHING EXPERIENCE

**Instructor**
- Banks and Financial Intermediaries, Université Paris Dauphine - PSL *Winter 2022*
- Empirical Asset Pricing, Master of Research in Finance, Université Paris Dauphine - PSL *Winter 2022*
- Python Programming for Finance, Master in Financial Markets, Université Paris Dauphine - PSL *Fall 2021*
- 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*

## 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 Lacombra (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*

## HONORS, SCHOLARSHIPS AND FELLOWSHIPS

- PSL Junior Fellow Research Grant - €150,000 *2022*
- 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 (Intermediate), Italian (Intermediate) Catalan (Intermediate), Russian (Beginner)

**Programming**
**General purpose languages:** Python, Julia, V, 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
**Other:** LaTeX, Git, Linux OS, SQL

## PROFESSIONAL SERVICE

**Refereeing Activity**: Finance Research Letters
**Scientific Committee**: 5th Dauphine Finance PhD Workshop

## CONFERENCE PRESENTATIONS, DISCUSSIONS, AND TALKS

- **2022**: FMA Consortium on Asset Management and Fintech (Dublin), 5th Dauphine Finance PhD Workshop, International Risk Management Company Bari Italy (Scheduled).
- **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, (Cass 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