Julián Fernández Mejía

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Education

M.Sc. in Applied Economics, Universidad del Valle, 2016.

Thesis Title: *Exchange Rate Pass-Through and the adjustment of prices in Colombia.*

B.A. Economics, Universidad del Valle, 2012.

Thesis Title: *Systemic Risk in the Colombian Stock Market 2007 – 2011: A Copula and tail dependence coefficient approach.*

Employment

Lecturer, Universidad del Valle, 2017-2018.

Research Associate, Universidad del Valle, 2016.

Research Consultant, Center of studies in Social Protection and Health Economics (PROESA), 2015.

Research Associate, Universidad del Valle, 2014-2015.

Research Consultant, Colombian Chamber of Construction (CAMACOL), 2013.

Research Assistant, Universidad del Valle, 2012-2013.

Internship, Banco de Occidente - Forex Trading Desk, 2012.

Research Interests

Applied Macroeconomics, International Finance, and Financial Economics.

Grants and Awards

Fulbright Scholarship for Graduate Studies. Cohort 2018

Outstanding Teaching Recognition (2017) - Universidad del Valle

Colombia Científica Award for Doctoral Studies - Pasaporte a la Ciencia 2017

Best Academic Poster Award in the Conference “5th Conference in Colombian Economics” at the Universidad de los Andes.

Program for recruitment of Regional Talent: Foundation for the future of Colombia (Colfuturo)

Administrative department of Science, Technology and Innovation (COLCIENCIAS) grant "Jovenes Investigadores e Innovadores 2015"

Project: *Modelling and Valuating Real Options of Energy Cogeneration.*

Administrative department of Science, Technology and Innovation (COLCIENCIAS) grant "Jovenes Investigadores e Innovadores 2013"

Project: *Optimal Selection of Investment Projects in the Agricultural Sector.*

Bachelor Thesis graded with Honors: *"Systemic Risk in the Colombian Stock Market 2007-2011: A Copula and tail dependence coefficient Approach"*

Scholarship Award for B.A. in Economics: February 2010 - December 2011.

Publications

Peer-Reviewed Journals

"Currency downside risk, liquidity, and financial stability", (with Helena Chuliá and Jorge Mario Uribe),*Journal of International Money and Finance*, Revise and Resubmit.

2018 "Exchange Rate Pass-Through to Consumer Healthcare Prices in Colombia", (with Sergio I. Prada and Julio C. Alonso),*Cuadernos de Economía*, Revise and Resubmit.

2017 "Measuring Market Risk for an Agricultural Exporter Firm: A Copula Approach", *Academia - Revista Latinoamericana de Administración*, 30(1), pp. 72-86, (Q4). https://doi.org/10.1108/ARLA-09-2015-0254

2016 "Analysis of explosive processes in financial asset prices: Evidence from around the world", (with Jorge M. Uribe), *Revista Finanzas y Política Económica*, 8(1), pp. 83-103.
http://dx.doi.org/10.14718/revfinanzpolitecon.2016.8.1.5

2015 "Regimes of volatility of the rate of exchange in Colombia and policy interventions", (with Jorge M. Uribe and Diana M. Jiménez),*Investigación Económica*, 74 (293), pp. 131-170, (Q3).
https://doi.org/10.1016/j.inveco.2015.06.002

2014 "Systemic risk in the Colombian stock market: Diversification alternatives under extreme events", (with Jorge M. Uribe), *Cuadernos de Economía*, 33(63), pp. 613-634, (Q3).
https://doi.org/10.15446/cuad.econ.v33n63.45350

"Financial bubbles and recent behaviour of the Latin American stock markets", *Lecturas de Economía*, 81, pp. 57-90. http://dx.doi.org/10.17533/udea.le.n81a3

Under Review

"Currency downside risk, liquidity, and financial stability" (with Helena Chuliá and Jorge M. Uribe)

"Exchange Rate Pass-Through and the adjustment of prices in Emerging Economies: The Case of Colombia"

"Efficient portfolio of Exports of a Coffee Producer: A Earnings at Risk approach"

Institutional and Technical Studies

2013 "Demand and Supply study of Housing market in Santiago de Cali" *CAMACOL*

"A new measure of risk in the Housing Sector" *CAMACOL*

Research in progress

The effect of Exchange Rate Pass-Through under different inflation volatility regimes

Not so Independent: The monetary policy spillovers between flexible exchange rate countries

Commodity Price-Volume relationship under extreme events (with Jorge M. Uribe)

The Analysis of Electricity Prices in Colombia: a Smooth Transition approach

Presentations at Conferences,Seminars, and Workshops

2017 "Currency downside risk, liquidity, and financial stability", *25th Finance Forum*, Universitat Pompeu Fabra (Presented by Helena Chuliá).

2016 "Exchange Rate Pass-Through and the adjustment of prices in Colombia", *5th Conference in Colombian Economics*, Universidad de los Andes.

"Exchange Rate Pass-Through to Consumer Healthcare Prices in Colombia", *5th Conference of the Colombian Health Economics Association (ACOES)*,Universidad Jorge Tadeo Lozano (Presented by Sergio I. Prada).

2014 "Selección Optima de Proyectos de Inversión en el Sector Agrícola: Caso aplicado al sector Cafetero y Azucarero", *7th Symposium of Research*, Universidad del Valle.

"Riesgo Sistémico En El Mercado De Acciones Colombiano: Alternativas De Diversificación Bajo Eventos Extremos", *Workshop of the Applied Macroeconomics and Financial Economics Group*, Universidad del Valle.

"Burbujas Financieras Y Comportamiento Reciente De Los Mercados De Acciones En América Latina", *"Charla de los Viernes" - Workshop of the Economics Faculty*, Universidad del Valle.

Teaching

2017-2018 Universidad del Valle

- 2017-2018 Monetary Theory and Policy (Undergraduate)
- 2017 Financial Economics I (Undergraduate/Graduate)
- 2018 Applied Macroeconomics and Financial Economics (Undergraduate/Graduate)

Reefeering and Editorial Activities

Referee ad-hoc for the Journals: *Academia - Revista Latinoamericana de Administración* and *Cuadernos de Economía*.

Additional Education (Massive Open Online Courses)

Finance, *Stanford*.

Financial Engineering and Risk Management (Part I), *Columbia*.

Financial Markets, *Yale*.

Risk and Opportunity: Managing Risk for Development, *World Bank*.

The Data Scientist's Toolbox, *Johns Hopkins University*.

Exploratory Data Analysis, *Johns Hopkins University*.

R Programming, *Johns Hopkins University*.

The power of Macroeconomics: Economic principles in the real world, *University of California-Irvine*

Financial Market Analysis, *International Moneraty Fund*

Realidad Macroeconomica Latinoamericana, *Inter-american Development Bank*

Programming Skills

R, MATLAB, STATA, Eviews, and LaTeX

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