

Julián Fernández-Mejía

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Education

Ph.D. in Economics, Copenhagen Business School, 2021-
M.A. in Economics, Rutgers University, 2018
M.Sc. in Applied Economics, Universidad del Valle, 2016.
B.A. Economics, Universidad del Valle, 2012.

Research Interests

International Finance, Macroeconomics, and Financial Economics.

Publications

Peer-Reviewed Journals - English

- 2019 “Exchange Rate Pass-Through to Consumer Healthcare Prices in Colombia”, (with Sergio I. Prada and Julio C. Alonso), *Cuadernos de Economía*, 38(77), pp. 523-550.
<http://dx.doi.org/10.15446/cuad.econ.v38n77.66189>
- 2018 “Currency downside risk, liquidity, and financial stability”, (with Helena Chuliá and Jorge Mario Uribe), *Journal of International Money and Finance*, 89, pp. 83-102.
<https://doi.org/10.1016/j.jimonfin.2018.09.009>
- 2017 “Measuring Market Risk for an Agricultural Exporter Firm: A Copula Approach”, *Academia - Revista Latinoamericana de Administración*, 30(1), pp. 72-86. <https://doi.org/10.1108/ARLA-09-2015-0254>

Peer-Reviewed Journals - Spanish

- 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.
<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.
<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>

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 - CoVaR in the Unit Prices” *CAMACOL*

Working Papers

“Exchange Rate Uncertainty, FX Interventions, and the Uncovered Interest Rate Parity”

Presented in the 29th Global Finance Conference - Braga, 38th Eurasia Business and Economics Society (EBES) - Warsaw, 23rd RSEP International Economics, Finance, and Business Conference - Rome, Rutgers University, Copenhagen Business School, and Universidad del Norte (Colombia).

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

Presented at Universidad del Valle, 5to Congreso de Economía Colombiana (Macroeconomics Section) - Universidad de los Andes. Winner as Best Academic Poster

Research in progress

International Reserves Patterns and Clusters (with Humberto Martinez-Beltran)

Fueling the Fire: Capital Flows and Financial Boom-Busts

Granular Firms: asset prices, liquidity, and risk

Interest Rate Deviations, Convenience Yields, and Foreign Exchange Liabilities

Employment

Ph.D. Fellow, Copenhagen Business School, 2021-Ongoing

Fulbright Scholar - MA in Economics, Rutgers University, 2018-2020.

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.

Grants and Awards

- Ph.D. Scholarship from Copenhagen Business School, 2021-2024
- Banco de la Republica (Central Bank of Colombia) scholarship for Graduate Studies.
- Fulbright Scholarship for Master Studies. Cohort 2018
- Colombia Científica Award for Doctoral Studies - Pasaporte a la Ciencia 2017
- Outstanding Teaching Recognition (2017,2018) - Universidad del Valle
- Best Academic Poster Award in the Conference “5th Conference in Colombian Economics” at the Universidad de los Andes.
- Red Latinoamericana de Investigación en Políticas y Sistemas de Salud (LIPSS) Grant 2015.
 - Project: *Exchange Rate Pass-Through to Consumer Healthcare Prices in Colombia.*
- 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.

Presentations at Conferences, Seminars, and Workshops

- 2022 29th Global Finance Conference - Braga
- 2021 38th Eurasia Business and Economics Society (EBES) - Warsaw, 23rd RSEP International Economics, Finance, and Business Conference - Rome, Seminario de Economia - Universidad del Norte
- 2020 Junior Brown Bag Seminar
- 2017 25th Finance Forum - Universitat Pompeu Fabra
- 2016 5th Conference in Colombian Economics - Universidad de los Andes. 5th Conference of the Colombian Health Economics Association (ACOES) - Universidad Jorge Tadeo Lozano
- 2014 7th Symposium of Research - Universidad del Valle. Workshop of the Applied Macroeconomics and Financial Economics Group - Universidad del Valle. Brown Bag Seminar - Universidad del Valle.

Teaching

2022- Copenhagen Business School

2022 Teaching Assistant for Macroeconomics (Undergraduate BSc in International Business and

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

Journal of International Money and Finance, *Academia - Revista Latinoamericana de Administración*, and *Cuadernos de Economía*.

Programming Skills

R, MATLAB, STATA, Eviews, and L^AT_EX

Last updated: April 23, 2022

<https://sites.google.com/view/julianfernandezmejia/home>