

# Julián Fernández-Mejía

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## Education

Ph.D. in Economics, Copenhagen Business School, Fall 2023 (Expected)

Visiting - Department of Finance at University of Minnesota, 2022

*Thesis:* Essays in International Finance and Financial Economics

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 and Interest Rate Parity”

*Presented in University of Minnesota (Finance), 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*

“Extremely Stablecoins”

“The Uncertain Exorbitant Privilege”

### Research in progress

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

CIP Deviations and Commodity Shocks

Granular Firms in LATAM: Asset prices, liquidity, and risk

Interest Rate Deviations and Foreign Exchange Liabilities

Tail Risk and the Value Premium (With Jorge Mario Uribe)

### 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

Otto Mønsteds Fund - Scholarship for Visiting Research

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 Graduate 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, Brown Bag - University of Minnesota (Finance), Universidad Autónoma de Bucaramanga, Universidad Autónoma del Caribe, Universidad del Valle - Business and Accounting (Scheduled)

2021 38th Eurasia Business and Economics Society (EBES) - Warsaw, 23rd RSEP International Economics, Finance, and Business Conference - Rome, Seminario de Economia - Universidad del Norte, Brown Bag - Copenhagen Business School

2020 Junior Brown Bag Seminar - Rutgers University

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 (BSc in International Business and Politics)

2022 Teaching Assistant for Applied Econometrics Course (MSc in Economics and Business Administration)

2022-2023 Teaching Assistant for Macroeconomics (BSc in International Business)

2017-2018 Universidad del Valle - Economics

2017-2018 Monetary Theory and Policy (Undergraduate)

2017 Financial Economics I (Undergraduate/Graduate)

2018 Applied Macroeconomics and Financial Economics (Undergraduate/Graduate)

## Reeferring and Editorial Activities

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

## Programming Skills

R (High), MATLAB (Intermediate), STATA (Intermediate), and Python (Basic)

## Thesis Direction

2018 Arianna Soto and Santiago Castro (BSc. in Statistics, Universidad del Valle)

Last updated: December 28, 2022

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