Julián Fernández-Mejía

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Education

M.A. in Economics, Rutgers University, 2018-2020

Thesis Title: *Exchange Rate Uncertainty, FX Interventions, and the Uncovered Interest Rate Parity.*

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

Thesis Title: *Exchange Rate Pass-Through and the asymmetric 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.*

Research Interests

International Finance, Macroeconometrics, and Financial Economics.

Publications

Peer-Reviewed Journals

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

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

Research in progress

Not so Independent: Monetary Policy Spillovers and Coordination

Fueling the Fire: Capital Flows and Financial Boom-Busts

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

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*

Employment

Lecturer, Universidad del Valle, 2017-2018.

Research Assistant, Department of Economics, Universidad del Valle, 2016.

Research Associate, Center of studies in Social Protection and Health Economics (PROESA) - Universidad Icesi, 2015.

Research Assistant, Department of Economics, Universidad del Valle, 2014-2015.

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

Research Assistant, Universidad del Valle, Department of Economics, 2012-2013.

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

Grants and Awards

Banco de la Republica (Central Bank of Colombia) scholarship for Graduate Studies.

Fulbright Scholarship for Graduate Studies.

Colombia Científica Award - Pasaporte a la Ciencia

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: *Modeling, Forecasting, and Valuating Real Options of Energy.*

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

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

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

Programming Skills

R, MATLAB, STATA, Eviews, and LaTeX

Last updated: October 3, 2020

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