Julián Fernández-Mejía

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Education

M.A. in Economics, Rutgers University, 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 exchange rate 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 behavior 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

Exchange Rate Pass-Through and the asymmetric adjustment of prices in Colombia

Modeling the dynamics and volatility in the Electricity Prices in Colombia in the presence of structural changes

Institutional and Technical Studies

2013 "Demand and Supply study of the Housing market in Santiago de Cali", *Colombian Chamber of Construction (CAMACOL)*

"A new measure of risk in the Housing Sector", *Colombian Chamber of Construction (CAMACOL)*

Employment

Lecturer, Universidad del Valle, Department of Economics, 2017-2018.

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

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

Research Assistant (Undergraduate), Universidad del Valle, Department of Economics, 2010-2011.

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", *"Charla de los Viernes" - Workshop of the Economics Faculty*, 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)

Referee 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

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