

# 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. in 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

International Reserves Patterns and Clusters (with Humberto Martínez-Beltrán)

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*, Department of Economics, 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), 2015.

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

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

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

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

*Research Assistant (Undergraduate)*, Department of Economics, Universidad del Valle, 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 Óptima 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 L<sup>A</sup>T<sub>E</sub>X

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