

Orlando Joaqui Barandica

PHD. STUDENT

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About me

- I am a current student of the Doctorate in Engineering with an emphasis in Industrial Engineering at the Universidad del Valle. Statistician and Master in Applied Economics. Member of the GIFINC research group (Quantitative Finance Research Group) of the Faculty of Industrial Engineering of the Universidad del Valle. My research topic is asset and liability management oriented to the banking sector and the energy sector. I am a professor at the Faculty of Statistics at the Universidad del Valle. I have directed various research projects and courses in statistics, data visualization, econometrics and quantitative finance at the Pontificia Universidad Javeriana de Cali, Universidad ICESI, Universidad San Buenaventura Cali, Universidad del Tolima and the Faculty of Economics at Universidad del Valle. My current research interests include asset and liability management, quantitative finance, applied econometrics, applied statistics (time series, multivariate analysis, spatial data), and data visualization.. More info: www.joaquibarandica.com

Education

PhD student in Industrial Engineering (Current)

Cali, Colombia

UNIVERSIDAD DEL VALLE

2020 - Current

- Research: Topics in asset and liability management
- Advisors: Diego F. Manotas - Jorge M. Uribe

MSc Applied Economics

Cali, Colombia

UNIVERSIDAD DEL VALLE

2015 - 2017

- Research: Effect of the world interest rate on the equity markets of emerging economies
- Advisors: Jorge M. Uribe

BSc Statistics

Cali, Colombia

UNIVERSIDAD DEL VALLE

2008 - 2014

- Research: Modeling the effect of climatological factors on the productivity of rice cultivation in some producing areas of Colombia with information from historical series
- Partner: Oscar W. Orozco
- Advisors: David Arango - Javier Olaya

COMPLEMENTARY COURSES

May 2021 **Machine Learning with R:** (on-line, Chile)

Dataidea - www.dataidea.org

May 2021 **Dashboard with Shiny in R:** (on-line, Chile)

Dataidea - www.dataidea.org

Jun. 2018 **Big Data (Text Mining):** (Cali, Colombia)

Pontificia Universidad Javeriana de Cali

May 2017 **Introduction to Mixed Generalized Linear Models:** (Cali, Colombia)

Colombian Society of Statistics

Apr. 2016 **Data Mining:** (Cali, Colombia)

Colombian Society of Statistics

Work Experience

Universidad del Valle

Cali, Colombia

ASSISTANT PROFESSOR

2016 - Current

- Department of Statistics
- Department of Economics (2020)

Pontificia Universidad Javeriana de Cali

Cali, Colombia

ASSISTANT PROFESSOR

2016 - Current

- Department of Accounting and Finance
- Department of Economics
- Department of Natural Sciences and Mathematics (2016 - 2019)

Universidad del Tolima

ASSISTANT PROFESSOR

- Department of Economics and Finance

Ibagué, Colombia

2021

Universidad ICESI

ASSISTANT PROFESSOR

- Department of Mathematics and Statistics

Cali, Colombia

2016 - 2019

Universidad San Buenaventura Cali

ASSISTANT PROFESSOR

- Department of Economics

Cali, Colombia

2019

Universidad Santiago de Cali

ASSISTANT PROFESSOR

- Education Faculty

Cali, Colombia

2018

CIAT - The International Center for Tropical Agriculture

VISITING RESEARCH

- Program cassava breeding

Palmira, Colombia

2014

Teaching experience

UNIVERSIDAD DEL VALLE

- 2016 S2 **Econometrics** (School of Statistics)
- 2018 S2 **Econometrics** (School of Statistics)
- 2019 S2 **Econometrics** (School of Statistics)
- 2020 S1 **Time series and forecast** (School of Statistics - Postgraduate)
- 2020 S1 **Analysis of social and economic data in R** (Department of Economics)
- 2020 S1 **Multivariate analysis and data mining** (School of Statistics / Short course)
- 2020 S2 **Statistical methods** (School of Statistics)
- 2020 S2 **Data processing** (School of Statistics)
- 2021 S1 **Statistical methods** (School of Statistics)
- 2021 S1 **Data processing** (School of Statistics)
- 2021 S2 **Statistical methods** (School of Statistics)
- 2021 S2 **Statistical fundamentals** (School of Statistics)
- 2021 S2 **Analytics applied to finance** (School of Industrial Engineering - Posgraduate)

PONTIFICIA UNIVERSIDAD JAVERIANA DE CALI

- 2016 S1 **Descriptive Statistics** (Department of Natural Sciences and Mathematics)
- 2016 S2 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2017 S1 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2017 S2 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2018 S1 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2018 S1 **Quantitative Methods for Finance** (Department of Accounting and Finance)
- 2018 S2 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2019 S1 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2019 S1 **Quantitative Methods for Finance** (Department of Accounting and Finance)
- 2019 S2 **Statistics I** (Department of Natural Sciences and Mathematics)
- 2019 S2 **Quantitative Methods for Finance** (Department of Accounting and Finance)
- 2020 S1 **Mathematics and Statistics for Economic Sciences** (Department of Economics - Posgraduate)
- 2020 S2 **Mathematics and Statistics for Economic Sciences** (Department of Economics - Posgraduate)
- 2021 S1 **Quantitative Methods for Finance** (Department of Accounting and Finance)
- 2021 S2 **Mathematics and Statistics for Economic Sciences** (Department of Economics - Posgraduate)
- 2021 S2 **Quantitative methods applied to social policy** (Department of Economics - Posgraduate)

UNIVERSIDAD ICESI

- 2016 S2 **Probability theory** (Department of Mathematics and Statistics)
- 2017 S1 **Probability theory** (Department of Mathematics and Statistics)
- 2017 S2 **Probability theory** (Department of Mathematics and Statistics)
- 2017 S2 **Statistical inference** (Department of Mathematics and Statistics)
- 2017 S2 **Regression and Sampling** (Department of Mathematics and Statistics)
- 2018 S1 **Probability theory** (Department of Mathematics and Statistics)
- 2018 S1 **Statistical inference** (Department of Mathematics and Statistics)
- 2018 S1 **Regression and Sampling** (Department of Mathematics and Statistics)
- 2018 S2 **Statistical inference** (Department of Mathematics and Statistics)
- 2018 S2 **Regression and Sampling** (Department of Mathematics and Statistics)
- 2019 S1 **Statistical inference** (Department of Mathematics and Statistics)
- 2019 S1 **Regression and Sampling** (Department of Mathematics and Statistics)

UNIVERSIDAD SAN BUENAVENTURA CALI

- 2019 S1 **Econometrics I** (Department of Economics)
- 2019 S1 **Econometrics II** (Department of Economics)

UNIVERSIDAD DEL TOLIMA

- 2021 S2 **Data Visualization in R** (Department of Economics and Finance / Short course)
- 2021 S2 **Reports in Rmarkdown** (Department of Economics and Finance / Short course)

UNIVERSIDAD SANTIAGO DE CALI

- 2018 S2 **Techniques and data analysis** (Education Faculty / Short course)

Presentations

- Nov. 2021 **Distributed lag non-linear models (DLNM) of the effect of macroeconomic factors on the MSCI Colombia index of market capitalization in the stock market during the period 2001 to 2020.** (with Osorio, B., Ramirez, C.). *Workshop on Advances in Statistical Methods.* (Colombia).
- Sept. 2021 **Commonality, macroeconomic factors and banking profitability.** (with Manotas-Duque, Diego F., Uribe, Jorge M.). *IFABS 2021.* (Oxford, UK).
- Nov. 2020 **Assets Liability Management: Un análisis bibliométrico y modelación de temas.** (with -). *Semana de la Ingeniería - Universidad del Valle.* (Cali, Colombia).
- May 2019 **Social Responsibility and Financial Performance in violent settings: A study of Colombian Family Firms.** (with González, A., Rodríguez, Y., Maldonado, S., Pérez, M.). *15th Annual Family Enterprise Research Conference – FERF.* (The University of Vermont, USA.).
- Nov. 2018 **Análisis de la dinámica de reputación corporativa, responsabilidad social y gobierno de empresa utilizando stasis.** (with Ochoa, A.). *II Simposio de Biotecnología Industrial.* ISSN: 2665-1548 (Palmira, Colombia).
- Nov. 2018 **Divulgación de información de RSC: Un análisis de la dinámica de reputación corporativa, responsabilidad social y gobierno de empresa utilizando stasis.** (with Ochoa, A.). *II Congreso Colombiano de Estadística.* ISSN: 2665-2048 (Cali, Colombia).
- Oct. 2016 **Factores determinantes de la aplicación de los niveles de la GRI en la divulgación de información sobre responsabilidad social empresarial (RSE) para los años 2011 a 2015.** (with Maldonado, S., Gaitán, C., Acosta, A.). *International Finance Conference - IFC.* ISBN 978-956-362-941-5 (Viña del Mar, Chile).

Publications

ARTICLES

- 2019 **Elección del tipo de transporte en la clase trabajadora de Colombia: un análisis por regiones.** (with Rodríguez-Barco, D.). *Libre Empresa*. 16 (2): 65-79
<https://doi.org/10.18041/1657-2815/libreempresa.2019v16n2.6608>
- 2016 **Cassava Breeding I: The Value of Breeding Value.** (with Ceballos, H., Pérez, J., Lenis J., Morante, N., Calle, F., Pino, L., Hershey, C.). *Frontiers in Plant Science*. 7 : 1227
<https://doi.org/10.3389/fpls.2016.01227>
- 2016 **Cassava Breeding II: Phenotypic Correlations through the Different Stages of Selection.** (with Pérez, J., Lenis, J., Calle, F., Morante, N., Pino, L., Hershey, C., Ceballos, H.). *Frontiers in Plant Science*. 7 : 1649
<https://doi.org/10.3389/fpls.2016.01649>

CHAPTER OF THE BOOK

- 2019 **Resultados componente cuantitativo: acciones, conocimientos, actitudes y prácticas preventivas frente al VIH.** (with Canaval, G., Valencia, C., Muñoz, E., Tovar, R., Triviño, Z. Chantre, S., Chamorro, M.). *Tramas, sexualidades y prevención del VIH en jóvenes universitarios de Cali*. Ed. Sello Editorial Javeriano. ISBN: 78-958-5119-18-5

WORKING PAPER

- 2021 **Commonality , macroeconomic factors and banking profitability.** (with Manotas-Duque, Diego F., Uribe, Jorge M.). *IREA - Universitat de Barcelona*.
https://www.ub.edu/irea/working_papers/2021/202113.pdf

Refereeing

JOURNALS

- Journal **Desarrollo y Sociedad**
 Universidad de los Andes
- Journal **Entramados**
 Universidad Libre de Cali

EVALUATION COMMITTEE

- Under-graduate thesis **Modeling of the price of the offer of housing for sale in the city of Cali, considering variables of the asset and covariates of its environment**
 Student(s): Quinto, K. and Barrios, S. (Universidad del Valle, 2021)
- Under-graduate thesis **Study on long memory on the volatility of the COLCAP index in the period 2008-2018**
 Student(s): Sandoval, K. (Universidad del Valle, 2021)
- Under-graduate thesis **Combination of the analysis of mixed clusters and MCA with missing data for the study of lifestyles of young university students**
 Student(s): Ortega, L. (Universidad del Valle, 2019)

Software

Language R, Python