Luis G. Hernández-Román

CURRICULUM VITAE: OCTOBER 2024

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RESEARCH INTERESTS

Fields Applied Macroeconometrics, International Macroeconomics, Monetary Policy

Professional Experience

2024-present	Central Bank of Mexico, Mexico City, Mexico Research Economist, Monetary Research Division
Jul-Oct 2022	Central Bank of Chile, Santiago, Chile PhD Intern, Macroeconomic Analysis Division
2015-2019	Central Bank of Mexico, Mexico City, Mexico Economic Analyst, Monetary Research Division

EDUCATION

2019-2024	Ph.D. Finance and Econometrics, University of Warwick, UK			
	> Dissertation: "Essays in Empirical Macroeconomics"			
	> Supervisors: Prof. Ana Galvão and Prof. Ivan Petrella			
	> Committee: Prof. Marija Vukotić and Prof. Efrem Castelnuovo			
2013-2015	M.Sc. Economics, Centre for Research and Teaching in Economics (CIDE), Mexico			
2007-2012	B.Sc. Physics and Mathematics, National Polytechnic Institute (IPN), Mexico			

Refereed Publications

- > Disentangling Demand and Supply Inflation Shocks from Electronic Payments Data (with G. Carlomagno and N. Eterovic), **Economic Modelling**, *Forthcoming*.
- > Recessions and potential GDP: The case of Mexico (with D. Ventosa and A. Villagómez), **Bulletin of Economic Research**, 73, pp. 179–195, 2021.
- > Inquiry on the Transmission of U.S. Aggregate Shocks to Mexico: A SVAR Approach (with J. Carrillo and R. Elizondo), **Journal of International Money and Finance**, 104, pp. 1-21, 2020.

WORKING PAPERS

- > Monetary Policy Trade-offs Amid Global Supply Chain Disruptions, Rej&R to Journal of Monetary Economics
- > Global Inflation and Inflation Risks
- > The Global Transmission of U.S. Trade Policy Uncertainty Shocks

Work in Progress

- > The Determinants of Trend and Cyclical Inflation in Mexico
- > The Transmission of Inflation Uncertainty Shocks: The Role of Inflation Skewness

Presentations at Conferences, Seminars and Workshops (†scheduled)

2024	[†] LACEA-LAMES Annual Meeting (Montevideo, Uruguay)
	[†] CEMLA Conference XXIX Meeting of the Central Bank Researchers Network (Mexico City)
	SobreMéxico Economic Congress (Mexico City, Mexico)

Conference on Real-Time Data Analysis, Methods, and Applications (Madrid, Spain)
Money, Macro and Finance (MMF) Society Conference 2023 (Portsmouth, UK)
International Association for Applied Econometrics (IAAE) Conference (Oslo, Norway)
Warwick/Oxford, Macro & International Economics Workshop (Coventry, UK)
10th Annual Money, Macro and Finance (MMF) PhD Conference (Sheffield, UK)
Lancaster/Manchester, Workshop on Financial Econometrics (Lancaster, UK)

Banco Central de Chile, Seminar (Santiago, Chile)
International Association for Applied Econometrics (IAAE) Conference (London, UK)
Warwick Business School, Finance Seminar (Coventry, UK)
Queen Mary, 4th Economics & Finance Workshop for PhD & Post-doc Students (London, UK)
9th Annual Money, Macro and Finance (MMF) PhD Conference (Edinburgh, Scotland)
Royal Economic Society (RES) Conference (Virtual)
King's College London, 2nd Quick Talks on Macroeconometrics Workshop (London, UK)

2021 Warwick, Macro & International Economics Workshop (Coventry, UK) LACEA-LAMES Annual Meeting (Virtual)

2017 Banco de México, Seminar (Mexico City, Mexico) SobreMéxico Economic Congress (Mexico City, Mexico)

Discussions

2024 † "Monetary Policy in Emerging Markets under Global Uncertainty," by Juan R. Hernández - $CEMLA\ conference$ - $Central\ Bank\ Researchers\ Network$

2022 "Export Entry and Network Interactions, Evidence from the Belgian Production Network," by Philipp Ludwig - 4th QMUL Economics & Finance Workshop

"The Impact of the Economic Stimulus Package on China's Economic Growth," by Jialin Gong - 9th MMF PhD Conference

Refereeing

Journal of International Money and Finance $(\times 5)$; International Review of Economics & Finance; Open Economies Review; Estudios Económicos

TEACHING EXPERIENCE

2021-2023 University of Warwick, Coventry, UK

Graduate Teaching Assistant, Warwick Business School

- > IB9X60: Quantitative Methods for Finance (MSc) [Autumn 2022]
- > IB2B20: Financial Econometrics (BSc) [Winter 2021, 2022, 2023]
- > IB2350: Finance 1: Financial Markets (BSc) [Autumn 2021, 2022, 2023]

Fellowships, Honors & Awards

2023, 2024	Warwick Award for Outstanding Contribution to Teaching, UK
2022	Teaching Excellence Recognition, University of Warwick, UK
2019-2023	Doctoral Scholarship, Banco de México, Mexico
2017	Citibanamex Economics Prize 2016 (2nd Place, Research Category), Mexico
2013-2015	Master's Scholarship, CONACyT, Mexico
2012	Academic Excellence Recognition, IPN, Mexico

ADVANCED TRAINING COURSES

2023	Euro Area Business Cycle Network (EABCN) Training School Analysis of Macroeconomics Data Using Local Projections (Barcelona, Spain) Taught by Prof. Òscar Jordà
2022	What's New in Mixed Frequency Data (MIDAS) (Virtual) Taught by Profs. Eric Ghysels, Massimiliano Marcellino and Jonas Straukias
	Climate Change and its Effects on Macro/Monetary Policy (Virtual) Taught by Profs. John Hassler and Per Krusell
	Financial Intermediation and Monetary Policy (Virtual) Taught by Profs. Itamar Drechsler, Alexi Savov and Philipp Schnabl
2021	Recent Developments in Forecasting (Virtual) Taught by Profs. Graham Elliott and Allan Timmermann
	Lancaster University PhD Summer School
2020	Bayesian Methods for Empirical Macroeconomics (Virtual) Taught by Prof. Gary Koop

Miscellaneous

Software	Matlab.	Stata.	Eviews.	Bloomberg,	FLEX

Languages Spanish (Native), Nahuatl [Mexican] (Native), English (Fluent), French (Basic)

Full name Luis Gabriel Hernández Román

Citizenship Mexican

REFERENCES

Prof. Ana Galvão	Prof. Ivan Petrella	Dr. Julio A. Carrillo
Bloomberg Economics, UK	University of Warwick, UK	Banco de México, Mexico
Global Modelling Team	Warwick Business School	Monetary Research Division
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