

## NICOLÁS RONDEROS PULIDO

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## RESEARCH INTERESTS

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Financial econometrics; applied finance and macroeconomics.

## EDUCATION

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**Pontificia Universidad Javeriana**

*B.A. in Economics (2009–2014)*

*M.A. in Economics (2014–2016)*

*PhD in Economics (2019–2024)*

## ACADEMIC APPOINTMENTS

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**Colegio de Estudios Superiores de Administración (CESA, 2015 -Present)**

*Adjunct Professor. Undergraduate courses in Macroeconomics and Introduction to Economics.*

**Universidad Santo Tomás (2017 - 2025)**

*Teaching and Research Faculty. Courses taught at undergraduate and graduate levels: Econometrics I & II, Financial Econometrics, Microeconometrics, Statistics, Economic Engineering, Economic Outlook, Finance and Banking, Macroeconomics, Advanced Microeconomics, and Introduction to Economics. Faculty Research Lead and Coordinator of the Student Research Journal.*

**Pontificia Universidad Javeriana (2015 – Present)**

*Adjunct Professor. Courses taught at undergraduate, master's, and doctoral levels: Time Series Analysis, Probability, Econometrics, Statistics and Introduction to Economics.*

## PROFESSIONAL EXPERIENCE

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**EViews (2013 - Present)**

*Econometric Add-in Developer. Design and programming of advanced statistical and econometric routines at the research frontier.*

**Econometría Consultores (2015 - 2017)**

*Economic Analyst. Development of macroeconomic forecasts and consulting on a wide range of economic topics (ICETEX – Ser pilo paga)*

**CERAC (2014)**

*Research Assistant.*

**BBVA Research (2013)**

*Intern. BBVA Research Colombia, Economic Research Department.*

**Independent Consultant (2014 – Present)**

*Development of consulting projects for public and private institutions.*

**JOB MARKET PAPER**

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- i. Ronderos, N. (2025). *The Modified Instrumental Variable (MIV) for Endogenous Instrumental Variables*. Journal of Statistical Theory and Applications, 24(4), 861-914.

**PUBLICATIONS**

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- i. Quintero, J., Ronderos Pulido, N., Logan, J., Ant, T., Bruce, J., & Carrasquilla, G. (2020). *Effectiveness of an intervention for Aedes aegypti control scaled-up under an inter-sectoral approach in a Colombian city hyper-endemic for dengue virus*. Plos one, 15(4), e0230486.
- ii. Ronderos, N., Poveda, A. C., & Carvajal, J. E. M. (2020). *Corruption and institutions: An analysis for the Colombian case*. Heliyon, 6(9), e04874.
- iii. Martínez, C. I. P., Poveda, A. C., & Ronderos, N. (2019). *An Analysis for New Institutionalility in Science, Technology and Innovation in Colombia Using a Structural Vector Autoregression Model*. European Research Studies, 22(2), 218-228.
- iv. Poveda, A. C., Carvajal, J. E. M., & Pulido, N. R. (2019). *Relations between economic development, violence and corruption: A nonparametric approach with DEA and data panel*. Heliyon, 5(4), e01496
- v. Ronderos, N. (2018). *Variaciones previsibles del ingreso y su efecto sobre el consumo. Un análisis para la economía colombiana*. Revista CIFE: Lecturas de Economía Social, 20(33), 17-37.

**WORKING PAPERS**

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- i. Ronderos, N (2025) “*Fragmentation of Educational Trajectories among Rural Youth: An Aggregate Approach in Times of COVID-19*” (Submitted to the International Journal of Development Issues – under review for 1 month)
- ii. Salamanca, O & Ronderos, N (2025) “*Economic Crises and Suicide in Colombia: Evidence from Frequency-Domain Causality*” (Submitted to the Journal of suicide and life-Threatening Behavior – under review for 3 months)
- iii. Salamanca, O. & Ronderos, N. (2024) “*The Link between Oil Production and Sexually Transmitted Diseases: The Mediating Role of Prostitution in Colombia*” (Submitted to the Global Journal of Emergin Market Economies – under review for 1 month)

- iv. Ronderos, N. (2024). *Estructura demográfica y su dependencia en los efectos de los choques estructurales del precio del petróleo: una estimación para la Unión Europea* Universidad Javeriana-Bogotá. (working paper)
- v. Ronderos, N. (2024). *La influencia de la economía subterránea sobre el crecimiento económico: una relación a través del mercado laboral informal y el mercado de la cocaína en Colombia*. Universidad Javeriana-Bogotá. (Submitted to the Journal of Policy Modeling – under review for 7 months)
- vi. Torres, E & Ronderos, N. (2021) *“Las trampas de pobreza en Colombia, un enfoque marcoeconomico”* (working paper)

## **ECONOMETRIC SOFTWARE DEVELOPED: EVIEWS ADD-INS (COPYRIGHT REGISTERED)**

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- i. Ronderos, N. (2023) *“Non-invertible MA(q) simulator”* Copyright registered. DNDA. EViews Add-in.
- ii. Ronderos, N. (2022) *“Cross spectral analysis”* Copyright registered. DNDA. EViews Add-in.
- iii. Ronderos, N. (2020) *“Canova Hansen Tests”* Copyright registered. DNDA. EViews Add-in.
- iv. Ronderos, N. (2019). *“MGARCH tests”* Copyright registered. DNDA. EViews Add-in.
- v. Ronderos, N. (2018). *“Spectral Granger Causality”* Copyright registered. DNDA. EViews Add-in.
- vi. Ronderos, N. (2017). *“HEGY seasonal unit root test”* Copyright registered. DNDA. EViews Add-in.
- vii. Ronderos, N. (2015). *“STAR models”* Copyright registered. DNDA. EViews Add-in.
- viii. Ronderos, N. (2014). *“Spectral Analysis”* Copyright registered. DNDA. EViews Add-in.
- ix. Ronderos, N. (2013). *“Periodogram”* Copyright registered. DNDA. EViews Add-in.
- x. Ronderos, N. (2013). *“Group X12”* Copyright registered. DNDA. EViews Add-in.

## **WORK IN PROGRESS**

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- i. Sandoval, S., & Ronderos, N (2017). *Alertas tempranas de burbujas de precios: una aplicación al mercado accionario colombiano*. AMV.
- ii. Ronderos, N. R. (2018). *Una visión unificada del contagio en mercados financieros: un enfoque causal en el dominio de la frecuencia* (No. 015127). Universidad Javeriana-Bogotá.
- iii. Ronderos, N & Suárez, J (2013). *“Tasa de interés natural en Colombia”*. Observatorio económico. BBVA Research.

## REFeree for Academic Journals and Research Funding Calls

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*Revista CIFE, Lecturas de Economía Social, Desarrollo y Sociedad, Revista de Economía Institucional, Heliyon, International Journal of Development Issues, Journal of Economic Structures, Comunicaciones en Estadística, Cuadernos de Administración and Observatorio de ciencia y tecnología.*

## Software Skills

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EvIEWS, STATA, Python, Jmulti, Gretl, R, Html, RATS, Excel, Word, Lyx and Latex.

## Languages

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English: *fluent*.

Spanish: *native*

## Conference Presentations

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- i. 2021 – National Colloquium of Doctoral Students in Economics, Universidad del Norte (Uninorte): *The Modified Instrumental Variable (MIV) for Endogenous Instrumental Variables*.
- ii. 2021 – Doctoral Colloquia in Economics (Research Network), Barranquilla and Cali: *The Modified Instrumental Variable (MIV)*.
- iii. 2022 – Doctoral Colloquia in Economics, Cali, Colombia: *The Influence of the Underground Economy on Economic Growth*.
- iv. 2023 – IV Doctoral Colloquium in Economics, National University of Colombia, Medellín: *The Modified Instrumental Variable (MIV)*.
- v. 2025 – IV Quantitative Methods Network (AFADECO), Universidad del Atlántico, Barranquilla: *Fragmentation of Educational Trajectories among Rural Youth*.
- vi. 2025 – VII International Conference on Development and Territory, Universidad de La Salle: *The Influence of the Underground Economy on Economic Growth*.
- vii. 2025 – International Symposium on Sustainable and Equitable Health, IETS – Universidad Santo Tomás: *The Link between Oil Production and Sexually Transmitted Diseases* (with O. Salamanca).

## References

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