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OFFICE CONTACT INFORMATION

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EDUCATION

Ph.D. in Economics,Université Catholique de Louvain (UCL), Belgium, 2009.

Thesis Title: *Multivariate Volatility Models using Copulas*.

Thesis advisor: Prof. Luc Bauwens and Prof. Andréas Heinen.

Other committee members: Prof. Claudia Czado, Prof. Christian M. Hafner and Prof. Sébastien Laurent

M.A. in Economics, Université Catholique de Louvain, Belgium, 2004.

M.A. in Quantitative Finance, Escuela de Finanzas Aplicadas (EFA), Spain, 2001.

B.A. in Business Administration, Universitat Autónoma de Barcelona (UAB), Spain, 1999.

RESEARCH EXPERIENCE AND OTHER EMPLOYMENT

Assistant Professor, Department of Applied Economics, Universitat de les Illes Balears, 2022-Present.

Visiting Assistant Professor, Department of Applied Economics, Universitat de les Illes Balears, 2021-2022.

Post-Doc Researcher, Department of Economics, Université de Cergy-Pontoise - THEMA, 2018- 2021.

Post-Doc Researcher, Department of Economics, Universidade Federal Fluminense, 2014- 2017.

Visiting Assistant Professor, Department of Economics, Universidad Carlos III de Madrid, 2011-2014.

Post-Doc Researcher, Center for Research in Economic Analysis (CREA), University of Luxembourg, 2009-2011.

Research Assistant, Center of Operations Research and Econometrics (CORE), Université Catholique de Louvain, Belgium, 2004-2009.

RESEARCH INTERESTS

Finance, Econometrics.

PUBLICATIONS

The Kendall and Spearman rank correlations of the bivariate skew normal distribution, (with Andréas Heinen). **Scandinavian Journal of Statistics**, forthcoming, 2022.

Spearman rank correlation of the Student t and scale mixtures of normal distributions, (with Andréas Heinen). **Journal of Multivariate Analysis**, 2020, Volume 179.

Copula-Based Volatility Models, (with Andréas Heinen), **Handbook of Volatility Models and their Applications** (edited by Luc Bauwens, Christian Hafner and Sébastien Laurent), 2012, Chapter 12, pp. 293 - 318.

Dynamic D-Vine, (with Andréas Heinen), **Dependence Modeling: Vine Copula Handbook** (edited by Harry Joe and Dorota Kurowicka), 2010, Chapter 16, pp. 329-358 .

Modeling International Financial Returns with a Multivariate Regime Switching Copula, (with Lorán Chollete and Andréas Heinen), **Journal of Financial Econometrics**, 2009, Volume 7, Issue 4, pp. 437-480.

Research Papers

Is it Worth Investing in Hedge funds? Optimal portfolios with Regime-Switching, (with Andréas Heinen).

The Small World of Corporate Boards-Worldwide: International Evidence from Listed Firms, (with Malika Hamadi, Andréas Heinen and Nicolas Jonard).

Asymmetric CAPM dependence for large dimensions: the Canonical Vine Autoregressive Model, (with Andréas Heinen).

Teaching Experience

1st term, 21/22	*Statistical Learning and Decision-Making (Master)*, Universitat de les Illes Balears.
1st term, 21/22	*Elements for Monitoring (Master)*, Universitat de les Illes Balears.
1st term, 21/22	*Macroeconometrics (Undergraduate)*, Universitat de les Illes Balears.
1st term, 21/22	*Econometrics (Undergraduate)*, Universitat de les Illes Balears.
1st term, 19/20 - 20/21	*Introduction to Econometrics (Master)*, ESSEC Business School.
2nd term, 15 - 16 - 17	*Financial Econometrics (Master)*, Universidade Federal Fluminense.
1st term, 13/14	*Time Series (Undergraduate)*, Universidad Carlos III de Madrid.
2nd term, 11/12 - 12/13	*Econometrics (Undergraduate)*, Universidad Carlos III de Madrid.
2nd term, 11/12 - 12/13	*Applied Economics (Undergraduate)*, Universidad Carlos III de Madrid.
1st term, 07/08 - 08/09	*ECON 2130: Advanced Econometrics (Master)*, Université Catholique de Louvain, teaching assistant for Professor Luc Bauwens and Professor Sébastien Laurent.
2nd term, 07/08	*ECON 2601: Time Series Econometrics (Master)*, Université Catholique de Louvain, teaching assistant for Professor Luc Bauwens.

Ph.D. Committee member

Member of internal committee that evaluates the PhD thesis of Liang Chen (Universidad Carlos III de Madrid).

Referee Activities

Economics Letters, El Trimestre Economico, International Journal of Forecasting, Journal of Applied Econometrics, The Journal of Credit Risk.

Honors, Scholarships, and Fellowships

2014-2017 PNPD-CAPES Scholarship.

2011-2013 Universidad Carlos III de Madrid Scholarship.

2009-2011 Fonds National de la Recherche Scholarship, Luxembourg

2005-2009 Université Catholique de Louvain Scholarship.

Conferences and Seminar Presentations

- Workshop on Computational and Financial Econometrics (CFE), June 2008, Neuchâtel, Switzerland.
- CORE, Econometric Seminar, October 2008, Louvain-la-Neuve, Belgium.
- Simposio de Analisis Economico (SAE), December 2008, Zaragoza, Spain.
- 2nd Vine Copula Workshop, December 2008, Delft, Netherlands.
- The Royal Economic Society Fourth PhD Presentation Meeting, January 2009, London, UK.
- University of Groningen, SOM Seminar, March 2009, Groningen, Netherlands.
- Humboldt-Copenhagen Conference on Recent Developments in Financial Econometrics, March 2009, Berlin, Germany.
- TU Munchen, Finance and Statistic Seminar, April 2009, Munich, Germany.
- QPL-Quantitative Products Laboratory, Seminar, June 2009, Berlin, Germany.
- SoFiE 2009 European Conference, June 2009, Geneva, Switzerland.

- Universitat de les Illes Balears, Seminar, June 2009, Palma de Mallorca, Spain.
- University of Exeter, Seminar, June 2009, Exeter, UK.
- European Meeting of the Econometric Society, August 2009, Barcelona, Spain.
- Simposio de Analisis Economico (SAE), December 2009, Valencia, Spain.
- 3rd Financial Risks International Forum, March 2010, Paris, France.
- International Symposium on Econometric Theory and Applications (SETA), April 2010, Singapore.
- IESEG School of Management, Seminar, February 2011, Lille, France.
- Universitat de Barcelona, Seminar, February 2011, Barcelona, Spain.
- City University London, Seminar, March 2011, London, UK.
- Asian Meeting of the Econometric Society, August 2011, Seoul, South Korea.
- International Symposium on Econometric Theory and Applications (SETA), May 2012, Shanghai, China.
- European Meeting of the Econometric Society, August 2012, Malaga, Spain.
- Universidad Carlos III de Madrid, Applied Economics and Econometrics Seminar, October 2012, Madrid, Spain.
- Simposio de Analisis Economico (SAE), December 2012, Vigo, Spain.
- Simposio de Analisis Economico (SAE), December 2013, Santander, Spain.
- Universidade Federal Fluminense (UFF), Seminar, March 2014, Niteroi - RJ, Brazil.
- IX Annual Seminar on Risk, Financial Stability and Banking of the Banco Central do Brazil, August 2014, Sao Paulo, Brazil.
- Universidade Federal Rio de Janeiro (UFRJ), Economic Institute Seminar, October 2014, Rio de Janeiro, Brazil.
- Latin American Meeting of the Econometric Society (LAMES), November 2014, São Paulo, Brazil.
- Universidade Federal Fluminense (UFF), Seminar, May 2017, Niteroi - RJ, Brazil.
- 3rd International Conference on Econometrics and Statistics (EcoSta 2019), June 2019, Taichung, Taiwan.
- Universitat de les Illes Balears, Online Seminar, February 2021.

Other Work Experience

Financial Analyst, Analistas Financieros Internacionales (AFI), Spain, 2001-2002.

Language Skills

Spanish (Native), English (Fluent), Catalan (Fluent), French (Intermediate), Portuguese (Intermediate)

Computer Skills

Matlab, R, Eviews, Gretl (free version of Eviews), LaTeX, Office.