CURRICULUM VITAE
JUAN-ANGEL JIMENEZ-MARTIN
SEPTEMBER 2007

PERSONAL DETAILS

Name. **Juan-Angel Jiménez-Martín**
Place of birth: **Avila, Spain**
Day of firth: **8 of July, 1970**
Nationality: **Spanish**

Office Address**:. Department of Economics (Fundamentos del Análisis Economico II)**
The Complutense University
Campus de Somosaguas, Building 1 suite 120
Pozuelo de Alarcon, Madrid, 28223. Spain
Phone: **+34 91 394 2355**
Fax: **+34 91 394 2613**
E-Mail: juanangel @ccee.ucm.es
Personal Web site: http://www.ucm.es/info/ecocuan/jajm

ACADEMIC EDUCATION.

2003 **Ph. D. in Economics** (January)
UNIVERSIDAD COMPLUTENSE (Madrid, Spain)
Department of Economic Analysis II
Advisor: Rafael Flores de Frutos
Dissertation title: **Stochastic Equilibrium Models of Exchange Rate**
(Los Modelos de Equilibrio General Estocástico y el Tipo de Cambio)
Thesis committee:
Prof. Antonio Aznar Grasa
Prof. Juan Luis del Hoyo Bernat
Prof. José Manuel Gónzalez Páramo
Prof. Mercedes Gracia Diez
Prof. Alfonso Novales Cinca

Grade: **Distinction Cum Laude**

1988-1993 **B. A. in Economics (Licenciado en Economía)**
UNIVERSIDAD COMPLUTENSE (Madrid, Spain)

GRANTS

2005-2006 **Research Grant** for Graduate Courses in Universities and Colleges. Caja Madrid Foundation

1995-1996 **Research Grant** at the Department of Economic Analysis II, Universidad Complutense (Beca de Formación de Personal Investigador en España), awarded by the Spanish "Dirección General de Investigación Científica y Técnica del Ministerio de Educación y Ciencia"

1993-1995 **Research Grant** at the Department of Economic Analysis II, Universidad Complutense, awarded by the Universidad Complutense (Beca Complutense Predoctorales)

VISITING POSITIONS

Visiting Scholar, George Washington University, August 2005-October 2006

TEACHING EXPERIENCE

2002-to present — **Assistant Professor**
Department of Economic Analysis II
UNIVERSIDAD COMPLUTENSE (Madrid, Spain)

A) Econometrics
B) Macroeconomics

2003-to present
- Lecturer in the **Master of Economic Analysis and Finance** (MAEF)
UNIVERSIDAD COMPLUTENSE (Madrid, Spain)

A) Statistics
B) Econometrics

- Lecturer in the **Master in International Business**
FUUDACIÓN ORTEGA Y GASSET (Madrid, Spain) and UNIVERSIDAD REY JUAN CARLOS (Madrid, Spain)

A) Finance

- Lecturer in the Ph. D. on **Quantitative Finance**
UNIVERSIDAD DEL PAÍS VASCO (Bilbao, Spain)
A) Introduction to Econometric Views
B) Introduction to MatLab

1996-2002 — **Lecturer**
Department of Economic Analysis
UNIVERSIDAD EUROPEA DE MADRID B CEES (Madrid, Spain)

A) Econometrics
C) Statistics
A) Business Forecasting
B) Finance

1999-2000 — Lecturer in the course **Finance Services in the Euro Era** (40 hours. Training course addressed to unemployed people. Organized by Spanish Employment Institute (INEM) and the Universidad Complutense)

FINANCED RESEARCH PROJECTS

2005-2006 — **Labor Panorama 2005-2006**
Financed by Community of Madrid
Project director: Victoriano Martín

2003-2006 — **Risk Analysis in Bond Markets: Empirical Evidence and Theoretical Characterization** (Análisis Del Riesgo en Mercados de Renta Fija: Evidencia Empírica Y Caracterización Teórica)
Project BEC2003-03965
Financed by DGICYT, Spanish Minister of Education and Science
Project director: Alfonso Novales Cinca

2003-2003 — **Risk Analysis in Bond Markets: Empirical Evidence** (Análisis del Riesgo en Mercados de Renta Fija: Evidencia Empírica)
Project PR1 / 03
Financed by Universidad Complutense de Madrid
Project director: Alfonso Novales Cinca

PUBLICATIONS

JOURNALS ARTICLES

Jiménez, J. A. (2007), "Seasonal fluctuations and equilibrium models of exchange rate forthcoming in *Applied Economics,* with R. Flores.

Jiménez, J. A. (2006). "The Effects of Macroeconomics and Policy Uncertainty on Exchange Rate Risk Premium", Forthcoming in *International Business & Economic Research Journal*. (with R. Peruga)

Jimenez, J. A. (2006). "Strategic Alliances as a mechanism for wealth creation in the biopharmaceutical industry: An Empirical Analysis of the Spanish Case", *Journal of Commercial Biotechnology*, 12, 229-236. (with E. Gutiérrez de Mesa y J. Mascareñas)

Jiménez, J. A. (2006). "¿Se pueden replicar las propiedades estocásticas del tipo de cambio con un modelo de Equilibrio?", *Estudios de Economía aplicada,* 24-1, pp. 1-34. Edición en papel: ISSN 1133-3197. Edición on-line: http://www.revist-eea.net, ISSN: 1697-5731

Jiménez, J. A. (2004) "Los modelos de equilibrio general y el tipo de cambio", *Estudios de Economía aplicada*, Res 22328, Vol. 22-3. www.revist-eea.net

BOOKS

Jiménez, J. A. (2004). *Stochastic Equilibrium Models of Exchange Rate (*Los Modelos de Equilibrio General Estocástico y el Tipo de Cambio), dissertation supervised by Professor Rafael Flores de Frutos, Universidad Complutense Press, ISBN: 84-669-2261-X.

WORK IN PROCESS

Jiménez J. A. and L. Robles. (2005), "Non-linear adjustment to purchasing power parity: an analysis using Fourier approximations", submitted to *Journal of International Money and Finance.*

WORKING PAPERS

Jiménez J. A. and L. Robles. (2005), "Non-linear adjustment to purchasing power parity: an analysis using Fourier approximations", Universidad Complutense de Madrid, 05/6

Jiménez, J. A. and R. Flores, (2004), "Seasonal Fluctuations and Dynamic Equilibrium Models of Exchange Rate", Universidad Complutense de Madrid, 04/13.

Jiménez, J. A. and R. Peruga, (2004). "Macroeconomic and Policy Uncertainty and Exchange Rate Risk Premium", Universidad Complutense de Madrid, 04/12

Jiménez, J. A. and R. Flores, (2004), "The Fit of Dynamic Equilibrium Models of Exchange Rate". Universidad Complutense de Madrid, 04/11

Jiménez, J. A. and R. Peruga, (2003). "Euro transition and the Risk Premium in the Foreign Exchange Rate Markets" (La Transición al Euro y la Prima de Riesgo en el Mercado de Divisas), Universidad Complutense, *Working Paper,0* 6/03.

Jiménez, J. A. and R. Peruga, (1998). "Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets" (Incertidumbre Macroeconómica y la Prima de Riesgo en el Mercado de Divisas), *Universidad Europea de Madrid-CEES, 3/98.*

PROCEEDINGS PUBLISHED

Jiménez, J. A. and R. Peruga, (2004). "The effects of Macroeconomic and Policy Uncertainty on Exchange Rate Risk Premium", XII Foro de Finanzas, Asociación Española de Finanzas (AEFIN) and Universidad de Pompeu Fabra, Barcelona, December, CD.

Jiménez, J. A. y R. Peruga, R. (2004), "Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets" (Incertidumbre Macroeconómica y la Prima de Riesgo en el Mercado de Divisas), IV Encuentro Internacional de Finanzas, Universidad de Santiago de Chile, Chile, CD, January.

Jiménez, J. A and R Flores (2003). "Exchange Rate and Dynamic Equilibrium Models" (El tipo de Cambio y los Modelos de Equilibrio Dinámicos), *VI Encuentro de Economía Aplicada*, Universidad de Granada, Granada, CD, June.

Jiménez, J. A. and R Flores (2003). "Exchange Rate Model with Seasonal Shocks in Preferences"

(Preferencias con Shocks Estacionales en un Modelo de Determinación del tipo de Cambio), *XI Foro de Finanzas,* Asociación Española de Finanzas (AEFIN) and Universidad de Alicante, Alicante, CD, November.

Jiménez, J. A and R Flores, (2002). "Equilibrium Models of Exchange Rate: A Critical Analysis" "Modelos de Equilibrio para la Determinación del Tipo de Cambio: Un análisis Crítico", *X Foro de Finanzas,* Asociación Española de Finanzas (AEFIN) and Universidad Pablo Olavide, Sevilla, CD. ISBN: 84-699-9667-3, November.

Jiménez, J. A. and R. Peruga, (1999).). "Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets" (Incertidumbre Macroeconómica y la Prima de Riesgo en el Mercado de Divisas), *VI Jornadas de Economía Internacional,* FEDEA, pp. 169-174, Madrid, ISBN:84-86608-13-9.

Jiménez, J. A. and R. Peruga, (1998). "Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets" (Incertidumbre Macroeconómica y la Prima de Riesgo en el Mercado de Divisas), *III Jornadas de Economía Financiera, Fundación BBV*, , Bilbao, pp.. 535-588.

Jiménez, J. A. and Peruga, (1998). "Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets" (Incertidumbre Macroeconómica y la Prima de Riesgo en el Mercado de Divisas), *IV Encontro Galego de Novos Investigadores de Analise Económica,* Santiago de Compostela, pp. 298-225, ISBN: 84-89748-56-X.

ARTICLES IN NEWSPAPER

"Is Europe ready for the Euro? (¿Ha llegado el momento de la Europa del Euro?), *El Universitario Europeo*, December 2001.

BOOK TRANSLATIONS

P. Krugman y R. Wells, (2005). *Microeconomics,* Worth Publishers, jointly with S. Benito, E. Fernández, R. Pérez y J. Ruiz.

INVITED SEMINARS

● **Non-linear adjustment to purchasing power parity: an analysis using Fourier approximations,** George Washington University, Washington, DC, May 2006.
● **Exchange rate Models**, Universidad Autónoma (Madrid, Spain), December 2003.
● **Stochastic Equilibrium Models of Exchange Rate**, Universidad Complutense (Madrid, Spain), October 2002.
● **Dynamic Equilibrium Models of Exchange Rate, A Review**, Universidad Complutense (Madrid, Spain), March 2002.
● **Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets**, Universidad Europea de Madrid-CEES, March 1997.
● **Introduction to Financial Markets,** Universidad Europea de Madrid-CEES (Madrid, Spain), March 1997.

PRESENTATIONS OF PAPERS AT CONFERENCES

1. **Taste shocks in preferences and the risk premium in the exchange rate** markets
   - X Conference on Intenational Economics, Madrid, Spain, June 17-19, 2007
   - XV Foro de Finanzas, Palma de Mallorca, Spain, November 15-16, 2007.

2.- **Forecasting exchange rates using a novel Artificial Neural Network approach**
   - 27th International Symposium on Forecasting, New York, USA, June 25-27, 2007.

3 .- **Non-linear adjustment to purchasing power parity: an analysis using Fourier approximations**"
   - Society for Nonlinear Dynamics and Econometrics Conference, Saint Louis, Missouri, USA. March 2006.
   - XIII Foro de Finanzas, Madrid, Spain, December 2005.
   - XXX Simposio de Análisis Económico, Murcia, Spain, December 2005.
   - Unit Root and Cointegration Testing conference in Faro, Portugal, September

29 - October 1, 2005.

4.- **Seasonal fluctuations and equilibrium models of exchange rate",**

● Unit Root and Cointegration Testing conference in Faro, Portugal, September 29 - October 1, 2005.

5.- **The effects of macroeconomic and policy uncertainty on exchange rate risk premium**

● XXIX Simposio de Análisis Económico, Navarra, Spain, December 2004.
● XII Foro de Finanzas, Barcelona, Spain, December 2004.
● 7th Spanish-Italian Meeting on Financial Mathematics, Cuenca, Spain, July 2004.

6.- **Euro transition and the Risk Premium in the Foreign Exchange Rate Markets**

● IV Encuentro Internacional de Finanzas, Universidad de Santiago de Chile, Viña del Mar, Chile, January 2004.

7.- **An Exchange Rate Model with Seasonal Shocks in Preferences**

● XI Foro de Finanzas, Asociación Española de Finanzas (AEFIN) y Universidad de Alicante, Alicante, Spain, November 2003.

8.- **Exchange Rate and Dynamic Equilibrium Models**

● XXVIII Simposio de Análisis Económico, Universidad Pablo Olavide, Sevilla, Spain, December 2003.
● VIII Jornadas de Economía Internacional, Universidad de Castilla la Mancha, Ciudad Real, Spain, June 2003.
● VI Encuentro de Economía Aplicada, Universidad de Granada, Granada, Spain, June 2003.

9.- **Equilibrium Models of Exchange Rate: A Critical Analysis**

● X Foro de Finanzas, Asociación Española de Finanzas (AEFIN) y Universidad Pablo Olavide, Sevilla, Spain, November 2002.

10.- **Macroeconomic Uncertainty and the Risk Premium in the Foreign Exchange rate Markets**

● I Encuentro de Economía Aplicada, Universidad de Barcelona Fundació Bosch i Gimpera, Barcelona, Spain, June 1998.
● III Jornadas de Economía Financiera, Fundación BBV and Universidad del País Vasco, Bilbao, Spain, July 1998.
● IV Encontro Galego de Novos Investigadores de Análise Económica, Universidad de Vigo and Universidad de Santiago de Compostela, Santiago de Compostela, Spain, June 1998.
● XXIII Simposio de Análisis Económico, Universidad Autónoma de Barcelona, Barcelona, Spain, December 1998.
● VI Jornadas de Economía Internacional, FEDEA e Instituto de Economía Internacional, Valencia, Spain, June 1999
● VII Foro de Finanzas, Valencia, Asociación Española de Finanzas (AEFIN) and Universidad de Valencia, Spain, November 1999.

COURSES AND SEMINARS ATTENDED

● **IV Workshop on Term Structure of Interest Rates,** Directed by Professors A. Novales and J. M. Nave, Universidad Castilla la Mancha, Cuenca (Spain), May 2003.
● **Immigration and the Labor Market,** directed by Professors Fernando Becker and Victoriano Martín, Universidad Rey Juan Carlos, Ronda (Malaga, Spain), July 2001.
● **Economic Science Methodology,** directed by León Gómez, Universidad Europea-CEES, Villaviciosa, (Madrid, Spain), July 1999.
● **Liberalization and Economic Policy ,** directed by Professor Luis Perdices, Universidad Menéndez Pelayo, Santander (Spain), July 1998.
● **Spanish Economy and the European Union**, directed by Professor José Antonio Moral Santín, Universidad Complutense, Alicante (Spain), July 1996.

● **Past and Present Monetary Controversies,** directed by Professor Victoriano Martín, Instituto Universitario de Economía de Mercado, Ávila (Spain), April 1993.

● **Public Deficit Trend: In Spain and Neighboring Countries,** included in the seminar program of public sector economy, 1991.

OTHERS

Faculty governing committee member, 2004-2006

Coo-director of the course **Finance Services in the Euro Area**. Training course for unemployed people. Organized by Spanish Employment Institute (INEM) and Universidad Complutense, 1999-2000.

Referee of Applied Economics and Applied Financial Economics