CURRICULUM VITAE

CONTACT INFORMATION

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PERSONAL DETAILS

Date of Birth: August 22, 1969
Sex: Male
Citizenship: Spanish

EDUCATION

- Ph D in Business Administration, University of Valencia, 1999.
- B. A. in Business Administration, University of Valencia, 1987-1992.

ACADEMIC POSITIONS HELD

- Professor, Department of Financial Economics. University of Valencia, since July 2002.
- Assistant Professor. Department of Financial Economics, University of Valencia, October 1992 – September 1999.

TEACHING EXPERIENCE

- “Financial Assets Markets”, University of Valencia, 2001-2004, 2005-2008.
- “Financial Mathematics”, University of Valencia, 1993-2007.
- “Managerial Mathematics”, University of Valencia, 1992-1993.

SPECIFIC AREAS OF INTEREST

- Financial Market Integration
- Financial Econometrics

RESEARCH AND PUBLICATIONS

- "Decoupling factors on the Energy-output linkage: The Spanish case", (in coll. with A. Pardo), ***Energy Policy***, vol. 35, pp. 522-528, 2007.
- "Volatility Transmission Models: A Survey", (in coll. with P. Soriano), **Revista de Economía Financiera**, Vol. Noviembre, pp: 32-81, 2006.
- "Region versus industry effects and volatility transmission", (in coll. with P. Soriano), **Financial Analysts Journal**, Vol. 62, pp. 52-64, 2006.
- "Cross-listing, price discovery and the informativeness of the trading process", (in coll. with R. Pascual and B. Pascual), **Journal of Financial Markets**, Vol. 9, pp. 144-161, 2006.
- "La situación de la banca online en España", (in coll. with A. Momparler), **Boletín Económico de Información Comercial Española**, N. 2898, pp. 27-49, 2006.
- "La Contribución de la Bolsa de Nueva York en el proceso de formación de precios de los principales ADR's españoles", **Revista Española de Financiación y Contabilidad**, (in coll. with R. Pascual and B. Pascual), Vol. XXXIII, pp. 47-64, 2004.
- Has 1997 Asian Crisis increased information flows between international markets?, (in coll. with V. Meneu), **International Review of Economics & Finance**, Vol. 12, pp. 111-143, 2003.
- Linear and non-linear dynamics between exchange rates and stock markets returns: An application to the financial crises of Europe and Asia in the nineties, (in coll. with M. De Miguel and I. Olmeda, **Review of Financial Markets**, Vol. V, pp. 19-48, 2003.
- Incidencia de la climatología en el consumo de gas y electricidad en España, (in coll. with E. Valor, H. Torró and V. Caselles), **Información Comercial Española. Revista de Economía**, N. 808, pp. 55-70, 2003.
- El modelo español de consumo sectorial de electricidad, (in coll. with E. Valor, V. Meneu and V. Caselles), **Revista Española de Física**, Vol. 16, pp. 24-29, 2002.
- "Information flows among the major stocks market areas", ***Journal of Asset Management****, vol.* 2 (3) , pp.284-292, 2001, (in coll. with Vicente Meneu and A. Pardo)
- "Relaciones temporales entre el Contrato de Futuro sobre Ibex-35 y su Activo Subyacente", (in coll. with A. Pardo), ***Investigaciones Económicas***, vol. XXIV(1), vol. 213, pp. 219-236, 2000.

REFEREEING

Reviewer for Journal of International Financial Markets, Institutions & Money, Applied Economics, The Financial Review, Revista de Economía Aplicada, Revista Europea de Dirección y Economía de la Empresa and Revista de Economía Financiera.