Mª DOLORES FURIÓ ORTEGA

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CONTACT INFORMATION

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EDUCATION

- Ph D in Business Administration, University of Valencia, 2008.
- B. A. in Actuarial Sciences, University of Valencia, 2003.
- B. A. in Business Administration, University of Valencia, 1997 (awarded with especial distinction).

SPECIFIC AREAS OF INTEREST

- Financial markets; Commodities Derivatives markets; Energy markets.

PUBLICATIONS

- Furió, D., V. Meneu (2010). “Analysis of extreme temperatures for four sites across Peninsular Spain”, Theoretical and Applied Climatology, DOI: 10.1007/s00704-010-0324-5.
- Furió, D., V. Meneu (2010). “Expectations and Forward Risk Premium in the Spanish Deregulated Power Market”, Energy Policy, 38, 784-793.
- Furió, D., J.J. Lucia. (2009*).* “Congestion management rules and trading strategies in the Spanish electricity market”. Energy Economics, 31, 48-60.
- Furió, D., Lucia, J. and V. Meneu (2009). “The Spanish electricity intraday market: prices and liquidity risk”. Current Politics and Economics of Europe, 20, 1, 1-22.
- Meneu, V., De Benito, R., Furió D. and J.M. Palanca (2001). “El Mercado eléctrico en Escandinavia, Reino Unido y Estados Unidos. Desarrollo e implicaciones de los procesos de liberalización”. *Ed. Fundación Generalidad Valenciana Iberdrola*.

WORKING PAPERS

- Furió, D., Pardo, A. (2009). “Politics and Elections at the Spanish Stock Exchange”, IVIE Working Paper WP-EC 2010-11.

WORK IN PROGRESS

- “Price and volatility dynamics between natural gas and electricity markets: some evidence for Spain”, joint with H. Chuliá.
- “Extreme Value Theory versus traditional GARCH approaches applied to financial data: a comparative evaluation” joint with F.J. Climent.

TEACHING EXPERIENCE

- “Financial Maths”; “Assets and portfolio management”; “Derivatives markets”; “Fixed income valuation”.

INVITED SEMINARS

- “Modelling extreme temperatures and electricity demand in Spain”, Politechnic University of Catalonia, June 19, 2009.
- “Electricity spot and forward price drivers and other topics related to hedging: evidence for the Spanish case”, University of Karlsruhe, May 28, 2009.
- “Analysis of the forward risk premium in the Spanish electricity market”. Universidad del País Vasco. Bilbao, June 13, 2007.
- “Congestion management rules and trading strategies in the Spanish electricity market”, Polytechnics University of Madrid, May 19, 2006.

WORKSHOPS AND CONFERENCES (PRESENTATION)

2009

- October. 9th Global Conference on Business & Economics. Cambridge (U.K.). Presentation: “Politics and Elections at the Spanish Stock Exchange”.
- January. IV Congreso de la AEEE. Sevilla (Spain). Presentation: “Expectations and Forward Risk Premium in the Spanish Power Market”.

2008

- June. 31st IAEE International Conference. Istanbul (Turkey). Presentation: “Extremal Temperature and Electricity Demand in Spain”.
- January. III Congreso de la AEEE. Palacio Euskalduna Jauregia. Bilbao (Spain). Presentation: “The Spanish electricity intraday market: prices and liquidity risk”.

2007

- November. 4th European Congress on Economics and Management of Energy. Hotel Ipanema. Porto (Portugal). Presentation: “Analysis of the forward risk premium in the Spanish electricity market”
- November. XV Foro de Finanzas. Universitat de les illes Balears. Palma de Mallorca (Spain). Presentation: “Analysis of the forward risk premium in the Spanish electricity market”
- January. II Congreso de la AEEE. Universidad de Oviedo (Spain). Presentation: “Congestion management rules and trading strategies in the Spanish electricity market”.

2006

- June. XX Reunión Anual de Economía Aplicada ASEPELT en la Universidad de La Laguna. Tenerife (Spain). Presentation: “Congestion management rules and trading strategies in the Spanish electricity market”.

RESEARCH GRANTS

- Research Project awarded by the Spanish Ministry of Science and Technology and FEDER funds. “Climatic change and energy markets” (CGL2009-09604). Project Director: Ángel Pardo, 2009-2012.
- Research Project awarded by the Spanish Ministry of Science and Technology and FEDER funds. “Financial Economics and Mathematical Modelling” (ECO2009-14457-C04-04). Project Director: Francisco J. Climent, 2009-2012.
- Research Grant awarded by the Instituto Valenciano de Investigaciones Económicas (IVIE-2009) “Politics and Elections at the Spanish Stock Exchange”. Project Director: A. Pardo.
- Research Project awarded by the Spanish Ministry of Science and Technology and FEDER funds. “Financial Economics and Mathematical Modelling” (SEJ2006-15401-C04-04). Project Director: Francisco J. Climent, 2006-2009.
- Research Grant awarded by the Instituto Valenciano de Investigaciones Económicas (IVIE-2007) “Effects of extreme temperatures on the electricity load and on the risk premia”. Project director: V. Meneu.
- Research Project awarded by the Spanish Ministry of Science and Technology and FEDER funds. “Socioeconomic impacts of climate change” (CGL2006-06367/CLI). Project Director: Ángel Pardo, 2006-2009.
- Research Project awarded by the Spanish Ministry of Science and Technology and FEDER funds. “Socioeconomic impacts of climate change” (REN2003-08871). Project Director: Ángel Pardo, 2003-2006.

REFEREEING

Reviewer for Energy Economics, Applied Economics, Energy Policy, Energy, Revista Europea de Dirección y Economía de la Empresa and for Centro de Información Tecnológica (CIT).

PROFESSIONAL EXPERIENCE

- **ASEVAL.** Insurance company. Valencia (Spain). Backoffice assistant. Investment Department. (2003 December – 2004 December).
- **FC&M.** Citrus Futures Exchange. Valencia (Spain).
  Head of Market Department. (2000 April – 2003 November).
  Market Department Assistant (1998 October – 2000 March).
- **FEBF**. Foundation of Stock Exchange and Financial Studies. Valencia (Spain).
  Studies Department Assistant (1997 July – 1998 September).