

Julio Gálvez

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Current Employment

Banco de España, Economist, from September 2018
Financial Analysis Division, ADG Economics and Research

Education

PhD in Economics, CEMFI, 2018.
Thesis Committee: Manuel Arellano, Javier Mencía, Enrique Sentana
Leave of absence (for medical reasons): March to September 2016.
Visiting PhD Student, LSE Department of Finance, Fall 2015.
MPhil in Economics and Finance, CEMFI, 2013.
BSc in Business Economics, University of the Philippines, 2010.

Fields of Interest

Financial Economics, Econometrics

Research

Working Papers

Household portfolio choices and nonlinear income risk

Best PhD Student Paper Prize, 2017 CEPR European Conference in Household Finance, Sardinia

Distributional linkages between European sovereign bond and bank asset returns, with Javier Mencía

Cyclical dependence and timing in market neutral hedge funds, with Julio A. Crego

Scholarships and Awards

Fundacion Ramon Areces Travel Grant, Symposium of the Spanish Economic Association 2017

Spanish Ministry of Economics and Competitiveness Pre-Doctoral Grant, 2014 – present.

CEMFI PhD Scholarship, 2013–2014.

CEMFI MPhil Scholarship, 2011–2013.

Second Best Undergraduate Thesis in Economics, University of the Philippines, 2010.

Conference and External Seminar Presentations

2018: Banco de España; Nova School of Business and Economics; Bank of Canada; Danmarks Nationalbank; Stockholm School of Economics; Bristol Econometric Study Group (scheduled)

2017: Symposium of the Spanish Economic Association (Barcelona); European Winter Meeting of the Econometric Society (Barcelona); BCU-RIDGE Workshop on Financial Stability (Montevideo); Canadian Econometrics Study Group (Toronto); CEPR European Conference in Household Finance (Sardinia)

2014-2016: CEMFI/Carlos III Macroeconomics PhD Workshop; LSE Finance PhD Seminar; Society for Financial Econometrics (Aarhus); Nordic Econometric Meeting (Helsinki); Symposium of the Spanish Economic Association (Palma de Mallorca); Finance Forum (Zaragoza)

Discussion

‘Portfolio choice with house value misperception’ by Stefano Corradin, Jose L. Fillat, and Carles Vergara-Alert, MadBar Workshop in Banking and Corporate Finance, UPF, September 2017.

Previous Experience

CEMFI, Teaching Assistant to Enrique Sentana, Time Series Econometrics (G), Spring 2017, Spring 2018.

CEMFI, Research Assistant for Dante Amengual and Enrique Sentana, Summer 2012, 2014–present.

CEMFI, Research Assistant for David Dorn, 2013–2014.

Health Policy Development Program, University of the Philippines, Research Assistant, 2010–2011.

Other Information

Languages: Filipino (mother tongue), English (native), Spanish (advanced)

Filipino Citizen.