# CURRICULUM VITAE
(Updated in May 2022)

## I. Personal information:


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## II. Research interests:

- Time series analysis
- Macroeconometric modelling
- Economic policy evaluation
- International economics
- International finance
- European integration

## III. Academic degrees:

- Bachelor of Science in Economics, Universidad de La Laguna, Spain, 1984.
- Master in Economics, Universidad Autónoma de Barcelona, Spain, 1986
- Master in Economics, London School of Economics, United Kingdom, 1987
- Ph. D. in Economics, The University of Birmingham, United Kingdom, 1991

## IV Academic positions:

- Assistant Professor, Universidad Autónoma de Barcelona, 1984-86
- Visiting Professor, Universidad Complutense de Madrid, 1991-94
- Associated Professor, Universidad Complutense de Madrid, 1994-96

- Professor, Universidad Complutense de Madrid, 1996-2009
- Full Professor, Universidad Complutense de Madrid, since 2009
- Invited Professor in Ph. D courses in the universities of Vigo (1992/93 and 1993/94), Valencia (1992/93, 1993/94 and 1996/97) and La Laguna (1994/95 y 1996/97).
- Foundation for Applied Economic Research (FEDEA):
    - Senior Researcher, 1994-2007
    - Deputy Director, 2006-2007
- Director of the International Economics Program, Complutense Institute for International Studies, September 2009-November 2018.
- Co-Director of Macroeconomic Policy and Financial Markets Program, Complutense Institute for Economic Analysis, since November 2018.
- Research Fellow, Riskcenter (Research Group on Risk in Insurance and Finance), Institute for Applied Economics IREA, Universidad de Barcelona, since 2014.

## V. Paper in international journals:

- "Cointegration and Unit Roots", *Journal of Economic Surveys*, 1990, Vol. 4, pp. 149-173 (With Juan J. Dolado and Tim Jenkinson).
- "Chaotic Behaviour in Exchange-Rate Series: First Results for the Peseta-US Dollar Case", *Economics Letters*, 1992, Vol. 39, pp. 207-211 (With Oscar Bajo Rubio and Fernando Fernández Rodríguez).
- “Further Tests on the Forward Exchange Rate Unbiasedness Hypothesis", *Economics Letters*, 1992, Vol. 40, pp. 325-331 (With Young B. Park).
- "Does Public Capital Affect Private Sector Performance? An Analysis of the Spanish Case, 1964-1988", *Economic Modelling*, 1993, Vol. 10, pp. 179-185 (With Oscar Bajo Rubio).
- "An Econometric Analysis of Foreign Direct Investment in Spain, 1964-89", *Southern Economic Journal*, 1994, Vol. 61, pp. 104-120. (With Oscar Bajo Rubio).
- "HERMIN: A Macroeconomic Modelling Framework for the EU Periphery", *Economic Modelling*, 1995, Vol. 12, pp. 221-247, (With John Bradley and Leonor Modesto).
- "HERMIN Spain", *Economic Modelling*, 1995, Vol. 12, pp. 295-311 (With José A. Herce).
- ”Similarity and Diversity in the EU Periphery: A HERMIN-Based Investigation", *Economic Modelling*, 1995, Vol. 12, pp. 313-322 (With John Bradley and Leonor Modesto).

- "Modelling International Capital Movements in the Spanish Economy: A Portfolio-Balance Approach", *Economia*, 1995, Vol. 19, pp. 57-82 (With Oscar Bajo Rubio).
- "Combining Information in Exchange Rate Forecasting: Evidence from the EMS", *Applied Economics Letters*, 1997, Vol. 4, pp. 441-444 (With Fernando Fernández Rodríguez and Julián Andrada Félix).
- "Do Short Term Interest Rates Influence Long Term Interest Rates? Empirical Evidence from Some EMS Countries", *Applied Economics Letters*, 1997, Vol. 4, pp. 449-451 (With Gabriel Quirós).
- "Convergence in Social Protection Benefits across EU Countries", *Applied Economics Letters*, 1998, Vol. 5, pp. 153-155 (With Javier Alonso and Miguel A. Galindo).
- "Testing Nonlinear Forecastability in Time Series: Theory and Evidence from the EMS", *Economics Letters*, 1998, Vol. 59, pp. 49-63 (With Fernando Fernández Rodríguez).
- "Purchasing Power Parity and Uncovered Interest Parity: The Spanish Case", *International Advances in Economic Research*, 1998, Vol. 4, pp. 335- 347 (With Francisco Ledesma, Manuel Navarro and Jorge Pérez).
- “Exchange Rate Volatility in the EMS before and after the Fall", *Applied Economics Letters*, 1999, Vol. 6, pp. 717-722 (With Fernando Fernández Rodríguez and Oscar Bajo Rubio).
- "Dancing with Bulls and Bears: Nearest-neighbour Forecasts for the Nikkei Index", *Japan and the World Economy*, 1999, Vol. 11, pp. 395-413 (With Fernando Fernández-Rodríguez and María Dolores García-Artiles).
- "Exchange-rate Forecasts with Simultaneous Nearest-neighbour Methods: Evidence from the EMS", *International Journal of Forecasting*, 1999, Vol. 15, pp. 383-392 (With Fernando Fernández-Rodríguez and Julián Andrada Félix).
- "Environmental Consequences of the Community Support Framework 1994-1999: Energy Consumption and Associated CO2 Emissions in Spain. A HERMIN-model Based Evaluation", *Journal of Policy Modeling*, 1999, Vol. 21, pp. 831-850 (With Vicente Antón, Andrés de Bustos and José A. Herce).
- "Convergence in Fiscal Pressure across EU Countries", *Applied Economics Letters*, 2000, Vol. 7, pp. 117-124 (With Vicente Esteve and Cecilio Tamarit).
- "Social Protection Benefits and Growth: Evidence from the European Union", *Applied Economics Letters*, 2000, Vol. 7, pp. 255-258 (With José A. Herce and Juan J. de Lucio).

- "On the Profitability of Technical Trading Rules Based on Artificial Neural Networks: Evidence from the Madrid Stock Market", *Economics Letters*, 2000, Vol. 69, pp. 89-94 (With Fernando Fernández-Rodríguez and Christian González Martel).
- "On Credibility of the Irish Pound in the EMS", *Economic and Social Review*, 2000, Vol. 31, pp.151-172 (With Francisco Ledesma, Manuel Navarro and Jorge Pérez).
- "Asymmetry in the EMS: New Evidence Based on Non-linear Forecasts", *European Economic Review*, 2001, Vol. 45, pp. 451-473 (With Oscar Bajo-Rubio and Fernando Férnandez-Rodríguez).
- ”Modelling Evolving Long run Relationships: The Linkages between Stock Markets in Asia", *Japan and the World Economy*, 2001, Vol. 13, pp. 145-160 (With José Luis Fernández Serrano).
- "A Quantitative Analysis of the Effects of Capital Controls: Spain, 1986- 1990", *International Economic Journal*, 2001, Vol. 15, pp. 129-146 (With Oscar Bajo-Rubio).
- "Growth and the Welfare State in the EU: A Causality Analysis", *Public Choice*, 2001, Vol. 109, pp. 55 68 (With José A. Herce and Juan J. de Lucio).
- "Further Evidence on Technical Trading Profitability and Foreign Exchange Intervention", *Applied Economics Letters*, 2002, Vol. 9, pp. 827-832 (With Fernando Fernández Rodríguez and Julián Andrada Félix).
- "Technical Analysis in Foreign Exchange Markets: Evidence from the EMS", *Applied Financial Economics*, 2003, Vol. 13, pp. 113-122 (With Fernando Fernández Rodríguez and Julián Andrada Félix).
- "Credibility in the EMS: New Evidence Using Nonlinear Forecastability Tests", *European Journal of Finance*, 2003, Vol. 9, 146-168 (With Fernando Fernández Rodríguez and Juan Martín González).
- ”Modelling the Linkages between US and Latin American Stock Markets", *Applied Economics*, 2003, Vol. 35, pp. 1423-1434 (With José Luis Fernández Serrano).
- "An Empirical Evaluation of Non linear Trading Rules", *Studies in Nonlinear Dynamics and Econometrics*, 2003, Vol. 7, No. 3, Art. 4 (With Julián Andrada Félix, Fernando Fernández Rodríguez and María Dolores García Artiles).
- ”Long-run Convergence in Social Protection across EU Countries, 1970-1999", *Public Finance*, 2003, Vol. 53(1998), pp. 269-281(With José A. Herce and Juan J. de Lucio).
- "Regimen Changes and Duration in the European Monetary System", *Applied Economics*, 2003, Vol. 35, pp. 1923-1933 (With Reyes Maroto Illera).

- ”Price Convergence in the European Union", *Applied Economics Letters*, 2004, Vol. 11, pp. 39-47 (With Salvador Gil Pareja).
- "Export Market Integration in the European Union", *Journal of Applied Economics*, 2004, Vol. 7, pp. 271-301 (With Salvador Gil Pareja).
- "Forecasting the Dollar/Euro Exchange Rate: Are International Parities Useful?", *Journal of Forecasting*, Vol. 24, 2005, pp. 369-377 (With Emma García).
- "Optimisation of Technical Trading Rules by Genetic Algorithms: Evidence from the Madrid Stock Market", *Applied Financial Economics*, Vol. 15, 2005, pp. 773 775 (With Fernando Fernández Rodríguez and Christian González Martel).
- “Assessing the Credibility of a Target Zone: Evidence from the EMS", *Applied Economics*, Vol. 37, 2005, pp. 2265-2287 (With Francisco Ledesma Rodríguez, Manuel Navarro Ibáñez and Jorge Pérez Rodríguez).
- “Testing Chaotic Dynamics via Lyapunov Exponents", *Journal of Applied Econometrics*, Vol. 20, 2005, pp. 911-930 (With Fernando Fernández Rodríguez and Julián Andrada Félix).
- "Assessing the Effectiveness of EU´s Regional Policies: A New Approach", *European Planning Studies*, Vol. 14, 2006, pp. 383-396 (With Oscar Bajo Rubio and Carmen Díaz Roldán).
- "An Empirical Examination of Exchange rate Credibility Determinants in the EMS", *Applied Economics Letter*, Vol. 13, 2006, pp. 847-850. (With Francisco Ledesma Rodríguez and Jorge Pérez Rodríguez).
- "Implicit Bands in the Spanish Peseta/Deutschmark Exchange Rate, 1965-1998", Applied Financial Economics, Vol. 17, 2007, 921-932 (With Francisco Ledesma Rodríguez, Manuel Navarro-Ibáñez and Jorge Pérez Rodríguez).
- "Price Convergence in the European Car Market", *Applied Economics*, Vol. 40, 2008, pp. 241-250 (With Salvador Gil Pareja).
- "Human Capital in Spain: An Estimate of Educational Attainment", *Applied Economics*, Vol. 40, 2008, pp. 1005-1013 (With Javier Alonso Meseguer).
- "An Eclectic Approach to Currency Crises: Drawing Lessons from the EMS Experience", *Applied Financial Economics*, Vol. 18, 2008, pp. 503-519 (With Reyes Maroto and Francisco Pérez).
- "European Cohesion Policy and the Spanish Economy: A Policy Discussion Case", *Journal of Policy Modeling*, Vol. 30, 2008, pp. 559-570 (With José Antonio Herce).

- "Macroeconomic Instability in the European Monetary System?", Applied Financial Economics, Vol. 18, 2008, pp. 965-983 (With Amalia Morales Zumaquero).
- "Political and Institutional Factors in Regime Changes in the ERM: An Application of Duration Analysis", *The World Economy*, Vol. 31, 2008, pp. 1049-1077 (With Francisco Pérez Bermejo).
- "Implicit Exchange Regimes in Central and Eastern Europe: A First Exploration", *International Economics and Economic Policy*, Vol. 6, 2009, 179-206 (With Francisco Ledesma Rodríguez and Jorge Pérez Rodríguez).
- "Structural Breaks in Volatility: Evidence for the OECD and non OECD Real Exchange Rates", *Journal of International Money and Finance*, Vol. 29, 2010, 139-168 (With Amalia Morales Zumaquero).
- "Linkages in International Stock Markets: Evidence from a Classification Procedure", *Applied Economics*, Vol. 42, 2010, pp. 2081-2089 (With Pedro N. Rodríguez).
- “Implicit Bands in the Yen/Dollar Exchange Rate", *Applied Economics*, Vol. 43, 2011, 1241-1255 (With Francisco Ledesma Rodríguez, Manuel Navarro-Ibáñez and Jorge Pérez Rodríguez).
- "Detecting Trends in the Foreign Exchange Markets", *Applied Economics Letters*, Vol.19, 2011, pp. 493-503 (With Adrián Fernández-Pérez and Fernando Fernández-Rodríguez).
- "Exploiting Trends in the Foreign Exchange Markets", *Applied Economics Letters*, Vol.19, 2011, pp. 591-597 (With Adrián Fernández-Pérez and Fernando Fernández-Rodríguez).
- "The Euro and the Volatility of Exchange Rates", *Applied Financial Economics*, Vol. 21, 2011, pp. 1235–1253 (With Amalia Morales Zumaquero).
- "Convergence in Car Prices Among European Countries", *Applied Economics*, Vol. 44, 2012, pp. 3247-3254 (With Salvador Gil-Pareja).
- "On Factors Explaining the 2008 Financial Crisis", *Economics Letters*, Vol. 115, 2012, pp. 215-217 (With Eduardo Acosta-González and Fernando Fernández-Rodríguez).
- "Historical Financial Analogies of the Current Crisis", *Economics Letters,* Vol. 116, 2012, pp. 190-192 (With Julián Andrada-Félix and Fernando Fernández-Rodríguez).
- "Volatility in EMU Sovereign Bond Yields: Permanent and Transitory Components", *Applied Financial Economics*, Vol. 22, 2012, pp. 1453-1464 (With Amalia Morales Zumaquero).

- "Genetic Algorithm for Arbitrage with More than Three Currencies", *Technology and Investment*, Vol. 3, 2012, pp. 181-186 (With Adrián Fernández-Pérez and Fernando Fernández-Rodríguez).
- "On the Forecast Accuracy and Consistency of Exchange Rate Expectations: The Spanish PwC Survey", *Applied Economics Letters*, Vol. 20, 2013, pp.107-110 (With María del Carmen Ramos-Herrera).
- "Granger-Causality in Peripheral EMU Public Debt Markets: A Dynamic Approach", *Journal of Banking and Finance*, Vol. 37, 2013, pp. 4627–4649. (With Marta Gómez-Puig).
- "An Empirical Examination of the Determinants of the Shadow Economy", *Applied Economics Letters*, Vol. 21, 2014, pp. 304-307 (With Eduardo Acosta-González and Fernando Fernández-Rodríguez).
- "The Term Structure of Interest Rates as Predictor of Stock Returns: Evidence for the IBEX 35 during a Bear Market", *International Review of Economics and Finance,* Vol. 31, 2014, pp. 21–33 (With Adrián Fernández-Pérez and Fernando Fernández-Rodríguez).
- "Real Exchange Rate Volatility, Financial Crises and Exchange-Rate Regimes", *Applied Economics*, Vol. 46, 2014, pp. 826-847 (With Amalia Morales-Zumaquero).
- "Exchange-rate Regimes and Economic Growth: An Empirical Evaluation", *Applied Economics Letters*, Vol. 21, 2014, pp. 870 - 873 (With María del Carmen Ramos-Herrera).
- "Causality and Contagion in EMU Sovereign Debt Markets", *International Review of Economics and Finance*, Vol. 33, 2014, 12-27 (With Marta Gómez-Puig).
- "An Update on EMU Sovereign Yield Spread Drivers in Times of Crisis: A Panel Data Analysis", *North American Journal of Economics and Finance,* Vol. 30, 2014, pp. 133-153 (With Marta Gómez-Puig and María del Carmen Ramos-Herrera).
- "Growth Dynamics, Financial Crises and Exchange-rate Regimes", Applied Economics Letters, Vol. 22, 2015, pp. 767-771 (With Amalia Morales Zumaquero). "Temporary Ban on Short Positions and Financial Market Volatility: Evidence from the Madrid Stock Market", Applied Economics Letters, Vol. 22, 2015, pp. 854–859 (With Amalia Morales Zumaquero).
- "Further Evidence on the Failure of the Monetary Model of Exchange Rate Determination", Applied Economics, Vol. 47, 2015, pp. 4607-4629 (With Dinçer Afat and Marta Gómez-Puig).

- "Detection of Implicit Fluctuation Bands and their Credibility in Candidate Countries", Baltic Journal of Economics , Vol. 15, 2015, pp. 18-37 (With María del Carmen Ramos-Herrera).
- "Bank Risk Behavior and Connectedness in EMU Countries", Journal of International Money and Finance, Vol. 57, 2015, pp. 161-184 (With Manish K. Singh and Marta Gómez-Puig).
- “Volatility Spillovers in EMU Sovereign Bond Markets”, International Review of Economics and Finance, Vol. 39, 2015, pp. 337-352 (With Fernando Fernández-Rodríguez and Marta Gómez-Puig).
- "The Causal Relationship between Public Debt and Economic Growth in EMU Countries”, Journal of Policy Modeling, Vol. 37, 2015, pp. 974–989 (With Marta Gómez-Puig).
- "Causes and hazards of the euro area sovereign debt crisis: Pure and fundamentals-based contagion", Economic Modelling, Vol. 56, 2016, 133–147 (With Marta Gómez-Puig).
- “Unconventional Monetary Policy and the Dollar-Euro Exchange Rate: First Results from Time-Series Analysis”, Applied Economics Letters, Vol. 23, 2016, 732-735 (With Natalia Fernández-Fernández).
- “Unconventional Monetary Policy and the Dollar-Euro Exchange Rate: Further evidence from event studies ”, Applied Economics Letters, Vol. 23, 2016, 835-839 (With Natalia Fernández-Fernández).
- “A contribution to the empirics of convergence in real GDP growth: The role of financial crises and exchange-rate regimes”, Applied Economics, Vol. 48, 2016, pp. 2156-2169 (With con Amalia Morales-Zumaquero).
- "Sovereign-Bank linkages: Quantifying directional intensity of risk transfers in EMU countries", Journal of International Money and Finance, Vol. 63, 2016, pp. 137-164 (With Manish K. Singh and Marta Gómez-Puig).
- "Portfolios in the Ibex 35 before and after the Global Financial Crisis Applied Economics, Vol. 48, 2016, pp. 3826-3847 (With Víctor M. Adame-García and Fernando Fernández-Rodríguez).
- "Using connectedness analysis to assess financial stress transmission in EMU sovereign bond market volatility”, Journal of International Financial Markets, Institutions and Money,Vol. 43, 2016, pp.126-145 (With Fernando Fernández-Rodríguez and Marta Gómez-Puig).
- "An empirical characterization of the effects of public debt on economic growth", Applied Economics, Vol. 47, 2017, pp.3495-3508 (With María del Carmen Ramos-Herrera).

- "Heterogeneity in the debt-growth nexus: Evidence from EMU countries", International Review of Economics and Finance, Vol. 51, 2017, pp. 470–486 (With Marta Gómez-Puig).
- "Office Market Dynamics in Madrid: Modelling with a Single-Equation Error Correction Mechanism", International Real Estate Research, Vol. 17, 2017, pp. 451-491 (with Ramiro J. Rodríguez).
- "On the time-varying nature of the debt-growth nexus: Evidence from the euro area", Applied Economics Letters, Vol. 25, 2018, pp. 597-600 (With Marta Gómez-Puig).
- "Public debt and economic growth: Further evidence for the Euro Area", Acta Oeconomica, 2018, Vol 68, pp. 209-229 (With Marta Gómez-Puig).
- "Systemic banks, capital composition and CoCo issuance: The effects on bank risk", International Journal of Finance and Economics, Vol. 23, 2018, pp. 122-133 (With Victor Echevarria-Icaza).
- "Headline and Core Inflation: An Empirical Analysis Based on the ECB Survey of Professional Forecasters", International Advances in Economic Research, Vol, 24, 2018, pp 207–208 (With Julián Andrada-Félix and Adrian Fernandez-Pérez).
- "Fear connectedness among asset classes", Applied Economics, 2018, Vol. 50, pp. 4234-4249 (With Julián Andrada-Félix and Adrian Fernandez-Pérez).
- "Nonfinancial debt and economic growth in euro-area countries", Journal of International Financial Markets, Institutions and Money, 2018, Vol. 56, pp. 17-37 (With Marta Gómez-Puig).
- "Inflation, real economic growth and unemployment expectations: An empirical analysis based on the ECB Survey of Professional Forecasters", Applied Economics, 2018, Vol. 52, pp. 4540-4555 (With María del Carmen Ramos-Herrera).
- "Volatility spillovers between foreign exchange and stock markets in industrialized countries", Quarterly Review of Economics and Finance, Vol. 70, 2018, pp. 121-136 (With Amalia Morales-Zumaquero).
- "Has the ECB's monetary policy prompted companies to invest or pay dividends?", Applied Economics, 2019, Vol. 51, pp. 4920-4938 (With Lior Cohen and Marta Gómez-Puig).
- "The sovereign-bank nexus in peripheral euro area: Further evidence from contingent claims analysis", North American Journal of Economics and Finance, 2019, Vol. 49, pp. 1-46 (With Manish K. Singh and Marta Gómez-Puig).

- "Volatility transmission between stock and foreign exchange markets: A connectedness analysis", Applied Economics, 2020, Vol. 52, pp. 2096–2108 (With Fernando Fernández-Roríguez).
- "Bank-sovereign risk spillovers in the Euro Area", Applied Economics Letters, 2020, Vol. 27, pp. 642-646 (With Manish K. Singh and Marta Gómez-Puig).
- "Are inflation expectations consistent? Evidence from emerging economies", Empirical Economics Letters, 2020, Vol. 19, pp. 247-251 (With Alberto Fuertes).
- "Distant or close cousins: Connectedness between cryptocurrencies and traditional currencies volatilities", Journal of International Financial Markets, Institutions and Money, 2020, Vol. 67, Article 101219 (With Julián Andrada-Félix and Adrian Fernandez-Pérez).
- “Fiscal Sustainability in the Ageing Societies: Evidence from Euro Area", Sustainability, 2020, Vol. 12, Article 10276. (With María del Carmen Ramos-Herrera).
- “Quantifying sovereign risk in the euro area”, forthcoming in Economic Modelling, 2021, Vol. 95, pp. 76-96 (With Manish K. Singh and Marta Gómez-Puig).
- “Testing unobserved market heterogeneity in financial markets: The case of Banco Popular”, Quarterly Review of Economics and Finance, 2021, Vol. 79, pp. 151-160 (With Jorge Pérez-Rodríguez and Emilio Gómez-Déniz).
- “Incorporating asset price stability in the ECB's inflation targeting framework", International Journal of Finance and Economic, 2021, Vol. 26, pp. 2022-2042 (With Imran Shah).
- “An empirical examination of purchasing power parity: Argentina 1810-2016", International Journal of Finance and Economic 2021, Vol. 26, pp. 2064-2073 (With Alejandro Jacobo).
- "Stress spillovers among financial markets: Evidence from Spain", Journal of Risk and Financial Management, 2021, Vol. 23, Art. 527 (En colaboración con Julián Andrada-Félix y Adrian Fernandez-Perez).
- "On the heterogeneous link between public debt and economic growth", Journal of International Financial Markets, Institutions and Money, Vol. 77, 2022, Art. 101528. (With Marta Gómez-Puig and Inmaculada Martínez-Zarzoso). "Time connectedness of fear", Empirical Economics, Vol. 62, 2022, 905-931. (With Julián Andrada-Félix, Adrian Fernandez-Perez and Fernando Fernández-Rodríguez).

- "Time connectedness of fear", Empirical Economics, Vol. 62, 2022, 905-931. (With Julián Andrada-Félix, Adrian Fernandez-Perez and Fernando Fernández-Rodríguez).

**VI. Other publications:**

- "An Empirical Examination of Absolute Purchasing Power Parity: Spain 1977-1988", *Revista Española de Economía*, 1991, Vol. 8, pp. 285-311 (with YerimaL. Ngama).
- "Using Nearest Neighbour Predictors to Forecast the Spanish Stock Market", *Investigaciones Económicas*, 1997, Vol. 21, pp. 75-91 (with Fernando Fernández Rodríguez and María Dolores García Artiles).
- *Single Market Review: Aggregate and Regional Aspects: The Cases of Greece, Ireland, Portugal and Spain.* Londres: Kogan Page in association with Office for Official Publications of the European Communities, Luxemburg, 1997 (with F. Barry, J. Bradley, A. Hannan and J. McCartan).
- *European Union Enlargement. Effects on the Spanish Economy*, "la Caixa" Economic Studies Series No. 27 (ISBN 84-88099-88-6). (with Carmela Martín, José A. Herce and Javier Velázquez). https://papers.ssrn.com/sol3/papers.cfm?abstract_id=329123
- "Non-linear Forecasting Methods: Some Applications to the Analysis of Financial Series", in Albert Tavidze (ed.): *Progress in Economics Research*, Vol. II (New York: Nova Science Publishers, 2002), pp. 77-95. With Oscar Bajo and Fernando Fernández Rodríguez.
- "Macroeconomic Policy in Interdependent Economies", in Oscar Bajo-Rubio (ed.): *Macroeconomic Policy in an Open Economy* (New York: Nova Science Publishers, 2003,), pp.33-51.
- "Nearest-neighbour Predictions in Foreign Exchange Markets", in Shu-Heng Chen and Paul Wang (eds), *Computational Intelligence in Economics and Finance* (Berlin: Physica Verlag, 2003), pp. 297-325. With Fernando Fernández Rodríguez and Julián Andrada-Félix.
- "Dickey-Fuller Test" in Carlos Rodríguez Braun and Julio Segura (eds.), *An Eponymous Dictionary of Economics* (Cheltenham: Edward Elgar, 2004), pp. 55-56.
- "Phillips-Perron Test" in Carlos Rodríguez Braun and Julio Segura (eds.), *An Eponymous Dictionary of Economics* (Cheltenham: Edward Elgar, 2004), pp. 201-203.
- "Purchasing Power Parity Revisited", in Amalia Morales Zumaquero (ed.): *International Macroeconomics: Recent Developments*, (New York: Nova Science Publishers, 2006), pp. 1-37. With Emma García.

- "Credibility and Duration in Target Zones: Evidence from the EMS", in Amalia Morales Zumaquero (ed.): *International Macroeconomics: Recent Developments*, (New York: Nova Science Publishers, 2006), pp. 257-284. With Francisco Pérez-Bermejo.
- "European Cohesion Policy and the Spanish Economy: Evaluation and Prospective", in U. Stierle-von Schütz, M. H. Stierle, F. B. Jennings Jr. and A. T.H. Kuah (eds.) *Regional Economics: New challenges for Theory, Empirics and Policy* (Cheltenham: Edward Elgar, 2008), pp. 235-252. With José A. Herce.
- "Macroeconomic Effects of the European Cohesion Policy in the Spanish Economy" in Juan R. Cuadrado-Roura (ed.) *Regional Policy, Economic Growth and Convergence: Lessons from the Spanish Case* (Springer- Verlag, 2009), pp. 85-101.
- "Technical Rules Based on Nearest-neighbour Predictions Optimised by Genetic Algorithms: Evidence from the Madrid Stock Market", in C. Kyrtsou and C. Volrow (eds.) *Progress in Financial Markets Research* (Nueva York: Nova Science Publishers, 2012). With Christian González-Martel and Fernando Fernández-Rodríguez.
- “The US Dollar-euro Exchange Rate and US-EMU Bond Yield Differentials: A Causality Analysis”, *Cuadernos de Economía*, Vol. 35, 2012, pp. 117-128 (With Maria del Carmen Ramos Herrera).
- “Inflation Expectations in Spain: The Spanish PwC Survey”, *Cuadernos de Economía*, Vol. 36, 2013, pp. 109-115 (With Maria del Carmen Ramos Herrera).
- "An Empirical Exploration of the 2008 Financial Crisis", in *Financial Crisis: Identification, Forecasting and Effects on Transition Economics* (Nueva York: Nova Science Publishers, 2013, ISBN: 978-1-62808-294-4). With Eduardo Acosta-González and Fernando Fernández Rodríguez.
- "Detecting De Facto Exchange Rate Regimes", in C. Díaz-Roldán and J. Perote (Eds.) *Advances on International Economics* (Newcastle upon Tyne: Cambridge Scholars Publishing, 2015, ISSN: 978-1-4438-7828-9), pp. 209-224. With María del Carmen Ramos-Herrera.
- "Analysis of the Evolution of Sovereign Bond Yields by Wavelet Techniques”, *Cuadernos de Economía*, Vol. 38, 2015, pp. 152-162. With David Chinarro and Eduardo Martínez.
- “New empirical evidence on the impact of public debt on economic growth in EMU countries", *Revista de Economía Mundial-Journal of World Economy*, 2019, Vol. 51, 2019, pp. 101-120 (With Marta Gómez-Puig).

- "EU Monetary and Economic Integration: Security Dilemma between Competitiveness and Sustainability", in E. Conde Pérez, Z. Yaneva and M. Scopelliti (Eds.) *The Routledge Handbook of European Security Law and Policy* (London: Routledge, 2019, ISBN: 9781138609990), pp. 115-130. With Marta Gómez-Puig.

**VII. Working Papers (under evaluation for publication):**

- "Currency and commodity return relationship under extreme geopolitical risks: Evidence from the invasion of Ukraine", Working paper 2022/04, Institut de Recerca en Economia Aplicada Regional i Pública, Universitat de Barcelona, Abril de 2022 (With Olga Dodd and Adrian Fernandez-Perez).

**VIII. Other academic activities:**

- Supervisor of fifteen Ph. D. students at the universities Complutense de Madrid, Las Palmas de Gran Canaria, Rey Juan Carlos and Barcelona.
- Member of the Scientific Committee at different national and international meetings:
  - Applied Econometrics Association (1995, 2003 and 2004)
  - Conference on International Economics, Spanish Association of International Economics and Finance (1999, 2003, 2007 and 2009)
  - Finance Forum, Spanish Finance Association (2000, 2001 and 2005)
  - Economic Analysis Symposium, Spanish Economic Association (2002, 2003, 2004 and 2005)
  - International Workshop on Computational Intelligence in Economics and Finance (2003)
  - Annual Conference of the European Financial Management Association (2012, 2013, 2014, 2015, 2016 and 2017).
  - INFINITI Conferences on International Finance (2013, 2014, 2015, 2016, 2017 and 2018).
- 111 papers presented at international congresses and 155 papers presented at Spanish congresses
- Referee for European Economic Review, Journal of International Economics, Journal of Financial Stability, Journal of Economic Dynamics and Control, Journal of International Money and Finance, Scandinavian Journal of Economics, Public Choice, IMF Staff Papers, Scottish Journal of Political Economy, Japan and the World Economy, Journal of International Financial Markets, Institutions and Money, Economics Bulletin, Journal of International Business Studies, Macroeconomic Dynamics, Journal of Economic Studies,

The World Economics, Quarterly Review of Economics and Finance, Revista Española de Economía, Investigaciones Económicas, Revista de Economía Aplicada, Hacienda Pública Española, Moneda y Crédito, etc.

- Member of the International Economics Study Group
- Member of the Spanish Association of International Economics and Finance (AEEFI), Spanish Chapter of the International Economics and Finance Society.
- Member of the Technical Advisory Committee of the IBEX 35®, the benchmark stock market index of the Spanish Stock Exchange.
- Member of the Editorial Board of *Cuadernos de Economía-Spanish Journal of Economics and Finance* (ISSN: 0121-4772).
- Member of the Editorial Board of *Journal of Risk and Financial Management* (ISSN 1911-8074; ISSN 1911-8066).
- Member of the Editorial Board of *SN Business & Economics* (ISSN: 2662-9399).
- Fellow researcher at the Riskcenter (Research Group on Risk in Insurance and Finance), Institute of Applied Economics- Universitat de Barcelona. Since January 2014.

**IX. International research distribution networks:**

- The 291 items (178 working papers and 113 articles) distributed through the specialized repository Research Papers in Economics (RePEc) (which has more than three and a half million documents) ranged me in April 2022 in the top 1% in the number of works, in the top 3% in the number of abstract views (with a cumulative total of 94,345), in the top 7% in the number of downloads (with a total of 22,407), and in the top 6% in the number of citations. Out of a total of 64,491 registered RePEc authors, my average position during the last ten years is 1,808 (top 3%). Finally, I was ranked 53 of the 2,518 Spanish authors (top 3%) and 712 of the 23,175 authors of the European Union (top 4%). My articles have 1,069 citations, being 34 the number of average citations in the 31 years in which I have been publishing.
  http://ideas.repec.org/e/pso34.html
- In April 2022, the 96 papers distributed through the Social Science Research Network (which has about 1,112,000 documents) had a cumulative total of 17,404 downloads, placing me in the position 2,846 out of the 846,677 authors (top 1%). One hundred twelve times, my papers have been on the lists of the ten most downloaded documents. I am currently in the top 10% of authors on SSRN by total new downloads within the last 12 months.

http://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=277644

- In April 2022, the 452 papers identified in Google Scholar had 6,009 citations, with an *h* index of 37 (i. e., 37 publications have been cited at least 37 times) and an *i10* index of 113 (i.e., 113 publications have been cited at least ten times). In the last five years, the number of new citations has been 1,598, with an *h* index of 19 and an *i10* index of 43.
  http://scholar.google.es/citations?user=z0S9rcYAAAAJ&hl=en