

JUAN F. IMBET

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PERSONAL INFORMATION

Date and place of birth: July 10 1990 , Bogotá - Colombia

Citizenship: Colombian and Spanish

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RESEARCH FIELDS

Financial Economics, Asset Pricing, Corporate Finance, Computational Finance.

CURRENT EMPLOYMENT

Université Paris Dauphine - PSL

Assistant Professor of Finance

Sep 2021 - Present

EDUCATION

Universitat Pompeu Fabra, Barcelona - Spain

Ph.D. in Finance (cum laude). Advisor: Javier Gil-Bazo

2016-2021

The Wharton School, University of Pennsylvania, Philadelphia-U.S.A.

Visiting Ph.D. student in Finance. Sponsor: Winston Dou

Jan-Jun 2020

Universitat Pompeu Fabra, Barcelona - Spain

M.Res in Finance

2015-2016

Barcelona School of Economics, Barcelona - Spain

M.Sc in Finance

2014-2015

Universidad de los Andes, Bogotá - Colombia

Minor in Mathematics

2010-2013

Universidad de los Andes, Bogotá - Colombia

B.A. in Economics

2009-2013

Universidad de los Andes, Bogotá - Colombia

B.Sc. in Industrial Engineering

2008-2012

WORKING PAPERS

- **Social Media as a Bank Run Catalyst.** Joint with Tony Cookson, Christoph Schiller, Corbin Fox and Javier Gil-Bazo. *Revise and Resubmit at the Journal of Financial Economics*

- **Tweeting for Money: Social Media and Mutual Fund Flows.** Joint with Javier Gil-Bazo.

- **Private Firms and Offshore Finance** Joint with Marcelo Ortiz.

RESEARCH EXPERIENCE AND OTHER EMPLOYMENT

- Research Assistant for Filippo Ippolito (UPF and BSE) and Roberto Steri (University of Luxembourg) *2017*

- Research Assistant for Anna Torres i Lacombrà (UPF and BSM) *October 2016*

- Valuation of a 200 MW Coal based power plant, PGE Projects, LATAM and USA *Summer 2016*

- Operations Research Analyst, Ajover S.A., Bogotá-Colombia *Jan-Jun 2014*

TEACHING EXPERIENCE

Instructor (*Scheduled)

- Large Language Models in Finance, Kozminski University (Warsaw) *Summer 2024**
- Investment Funds and Risks, Université du Luxembourg *December 2022, 2023*
- Python for Finance, M1 in Finance, Université Paris Dauphine - PSL *Fall 2023*
- Banks and Financial Intermediaries, M1 in Finance Université Paris Dauphine - PSL *Winter 2022, 2023*
- Empirical Asset Pricing, M2 104, Université Paris Dauphine - PSL *Winter 2022, 2023, 2024**
- Python Programming for Finance, M203 Université Paris Dauphine - PSL *Fall 2021, 2022, 2023*
- Introduction to Programming using Matlab, M.Sc in Finance, BSE *Fall 2018*

Teaching Assistant

- Asset Pricing, M.Sc. in Finance, BSE *Fall 2016, 2017, 2018*
- Corporate Finance, M.Sc. in Management, BSM *Fall 2016, 2017, 2018*
- Financial Econometrics, M.Sc. in Finance and Banking BSM *Fall 2018*
- Banking Theory, M.Sc in Finance, BSE *Spring 2018*
- Advanced Portfolio Management, Summer School in Finance, BSE *Summer 2017, 2018, 2019, 2021*
- Empirical Corporate Finance, Summer School in Finance, BSE *Summer 2017, 2018, 2019, 2021*
- Investments, Summer School in Finance, BSE *Summer 2017, 2018, 2019*
- Investments, M.Sc in Finance, ESADE Business School *Fall 2020*
- Corporate Finance, M.Sc in Finance, ESADE Business School *Winter 2017, 2018*

HONORS, SCHOLARSHIPS AND FELLOWSHIPS

- AAP SEPIA €3,000 *2023*
- Paris Dauphine Grant for Junior Researchers €2,500, €1,000 *2023, 2024*
- Institut Europlace de Finance - €10,000 *2022*
- PSL Junior Fellow Research Grant - €150,000 *2022*
- Cum laude Ph.D. Defense, UPF *2020*
- AFA Ph.D. Student Travel Grant *2020*
- Mobility Grant to visit The Wharton School at The University of Pennsylvania, SEBAP *2020*
- Teaching prize among UPF Ph.D students in Economics, Finance, and Management *2017-2018*
- Ph.D. UPF and BSE Scholarship *2015-2020*
- Beneficiary of the program Credito Beca, Colfuturo, Colombia *2014-2015*

SKILLS

- Languages:** Spanish (Native), English (Fluent), French (Intermediate), Italian (Intermediate) Catalan (Intermediate), Russian (Beginner)
- Programming**
- General purpose languages:** Python, Julia, V, C, C++, Java, VBA
- Numerical Computing and Statistics:** R, Matlab, Stata
- Numerical LP and MIP Solvers:** X-Press, Gurobi, CPLEX
- Web development:** HTML, JavaScript, CSS, PHP
- Other:** L^AT_EX, Git, Linux OS, SQL

PROFESSIONAL SERVICE

- Refereeing Activity:** Finance Research Letters, Management Science
- Scientific Committee:** 5th Dauphine Finance PhD Workshop, 27th Meeting of Young Economists (SMYE 2023), The Finance Symposium 2023

CONFERENCES AND SEMINARS. *PRESENTATION BY COAUTHOR

- **2024**: ECB (scheduled)
- **2023**: ACPR Chaire Bank of France, FMA Annual Meeting Chicago, Bank of Mexico, USC*, NBER Summer Institute*, Cleveland Fed*, CEMFI*, Fed Board*, TCU*, Washington University*, FRB Boston*, Wharton*, St. Louis*, FDIC*, Single Resolution Board (Brussels), ECB*, Bundesbank*, Toulouse Business School, Midwest Finance Association (Chicago)*, University of Luxembourg, University of Edinburgh Economics of Financial Technology Conference
- **2022**: FMA Consortium on Asset Management and Fintech (Dublin), 5th Dauphine Finance PhD Workshop, International Risk Management Company Bari Italy, British Accounting and Financial Association (BAFA) Bristol, Kozminski University, CUNEF*
- **2021**: 37th International Conference of the French Finance Association, 28th Finance Forum of the Spanish Finance Association, Paris Dauphine PSL, Bank of Lithuania, University of Bristol, University of Glasgow, CUNEF, Universitat de les Illes Balears.
- **2020**: UPF Finance Seminar
- **2018**: ESADE Finance Seminar, 2nd Corporate Policies and Asset Prices Conference, (Bayes Business School)

OTHER EDUCATION

- Options Futures and Other Financial Derivatives, LSE, London, England *Summer 2012*
- French Language Lessons - Alliance Française, Bogotá Colombia *2010-2012*

HOBBIES

- Electric Guitar and Bass
- Cooking