

JUAN F. IMBET

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PERSONAL INFORMATION

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

Citizenship: Colombian and Spanish

Mobile: +33769964844

RESEARCH FIELDS

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

EMPLOYMENT

Université Paris Dauphine - PSL

Assistant Professor of Finance

Sep 2021 - Present

AFFILIATIONS

Institute for Advanced Studies - Luxembourg

External Member of the Scientific Council

Oct 2024 - Oct 2026

EDUCATION

Universitat Pompeu Fabra, Barcelona - Spain

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

Jury Members: Patrick Bolton (chair), Victor DeMiguel, and Alberto Manconi.

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. *Revise and Resubmit (Minor Revision) at Management Science*
- **The Real Effects of Offshore Data Leaks: Evidence from private firms** Joint with Marcelo Ortiz.
- **Dynamic Contracting and Corporate Tax Strategies** Joint with Marcelo Ortiz and Vincent Tena
- **Stroke of a Pen: Investment and Stock Returns under Energy Policy Uncertainty**

PUBLICATIONS

- Böök, A., **Imbet, J. F.**, Reinke, M., & Sala, C. (2025). The Forecasting Power of Short-Term Options. *The Journal of Derivatives*, 32(2).

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, Barcelona School of Economics Summer School Summer 2025*
- Investment Funds and Risks, Université du Luxembourg December 2022, 2023, 2024
- Python for Finance, M1 in Finance, Université Paris Dauphine - PSL Fall 2023, 2024
- Programming I: VBA and Python, M203 in Financial Markets, Université Paris Dauphine - PSL Fall 2024
- 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, 2025
- Python Programming for Finance, M203 Université Paris Dauphine - PSL Fall 2021, 2022, 2023, 2024
- 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 2022-2024
- 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 (Fluent), Italian (Intermediate) Catalan (Intermediate), Russian (Beginner)
- Programming**
- General purpose languages:** Python, Julia, C, C++, Java, VBA
- Numerical Computing and Statistics:** R, Matlab, Stata
- Numerical LP and MIP Solvers:** X-Press, Gurobi, CPLEX
- Web development:** HTML, JavaScript (Next.js, React), CSS, PHP
- Other:** \LaTeX , Git, Linux OS, SQL

PROFESSIONAL SERVICE

Refereeing Activity: Finance Research Letters, Journal of Financial Markets, Management Science

Scientific Committee: COAP Conference 2025, 5th and 6th Dauphine Finance PhD Workshops, 27th Meeting of Young Economists (SMYE 2023), The Finance Symposium 2023

Conference and Seminar Organizer: Paris Dauphine Tech for Finance: AI and Blockchain 2024, 2025 (co-organizer), Finance Seminar Series Paris Dauphine (co-organizer).

Ph.D. Dissertation Committee

- **Aleksandr Ermakov:** *Ph.D. Université du Luxembourg (2023)*. Placement: University of Manchester.

Master's Thesis Supervisor - Paris Dauphine

- 2025 Thomas Andrieu, Clement Dardare, Jason Durand, Guillaume Calmel, Noe Boudon

- 2024 Sixtine Parisot

- 2023 Rosalie Dechance, Dhia Ben Cheikh

Keynotes in Industry Events

- The Rise of AI in Banking, Organized by Truffle Capital (Paris)

CONFERENCES AND SEMINARS. *PRESENTATION BY COAUTHOR, † DISCUSSION

- **2025 (Expected):** CUNEF*, Taxation Conference University of Ghent, French Finance Association Dijon, Asian Financial Association Taiwan, Finance Forum of the Spanish Finance Association, 2025 China International Conference in Finance*

- **2024:** ECB, IESE*. IESE Tax Conference*, Montpellier Business School, Hitotsubashi University, Armenian Economic Association, American Accounting Association* (2 papers), 4th Corporate Policies and Asset Prices conference (Luxembourg) †, 1st Modern Finance Conference.

- **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