

Curriculum

Personal Information

Name:

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Permanent Address:

*Condesa Casa Bárcena Nº1 10º N
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Current Address::

*Calle Son Campos, Nº5 1ºD
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Education:

- 2006 Oct. Ph.D. in Economics, Columbia University (New York City, USA)
- 2006 May Master of Philosophy in Economics (M.Ph.), Columbia University (New York City, USA)
Fields: International Economics and Econometrics
- 2005 May Master of Arts in Economics (M.A.), Columbia University (New York City, USA)
- 1998-2000 Postgraduate Courses in Applied Economics. University of Vigo (Vigo, Spain).
(Certificado de Suficiencia Investigadora)
- 1993-1998 Licenciado en Ciencias Económicas y Empresariales. University of Vigo (Vigo, Spain).
Majors: Public Finance and Industrial Organization.

Professional Qualification:

July 2007. Declared suitable by the National Agency for Accreditation and Evaluation of Quality (ANECA) of the Spanish Ministry of Education for the contractual figures of “Profesor Contratado Doctor”, “Profesor Ayudante Doctor” and “Profesor de Universidad Privada”.

Working Experience:

March 2007- Researcher at Centre de Recerca Económica (CRE, UIB·Sa Nostra).

Teaching Experience:

- Profesor Invitado.** Department of Applied Economics, University of Vigo (Spain)
- Spanish Economy, Fall 2006.
 - Econometrics, Spring 2002 and Fall 2003.
 - Spanish Public Sector, Fall 2002)

Teaching Training:

- International Teaching Fellows Training, Columbia University, Fall 2003.
- International Teaching Assistant Training, Columbia University, Spring 2004.
- International Teaching Fellows Training, Columbia University, Fall 2004.

Research Experience:

- 2003 Research Project “Nonlinear Financial Forecasting”, Xunta de Galicia and University of Vigo, PGIDITO2PXIA30001AF.
- 2004-2007 Inferencia Estadística Flexible en Modelos de Distribución y de Predicción. Aplicaciones a la Medicina, a la Economía, a las Finanzas, a la Ingeniería y al Medioambiente. Ministerio de Educación y Ciencia.
- 2007-2011 Climate Change and Impact Research: The Mediterranean Environment. CIRCE Project (European Commission)
- 2007-2009 Valoración de activos naturales de España (VANE-Litoral). Ministerio de Educación y Ciencia

Scientific Articles:

The Quality Of Institutions: A Genetic Programming Approach. *Economic Modelling*, 2008, Vol. 25, 1, 161-169 (with Gonzalo Caballero).

Exchange Rates Forecasting: Local or Global Methods? *Applied Economics*, (2008, forthcoming, DOI: 10.1080/00036840600905308).

Exchange Rates Forecasting: Working with Prices or Taking First-Differences? *Empirical Economics Letters* (2008, forthcoming).

Evidence against the Spanish Stock Market Efficiency Using Nearest Neighbour and a Cluster Forecasting Technique, *Finance Letters* (2008, forthcoming).

Forecasting Exchange Rates Using Local Regression, *Applied Economics Letters* (2008, forthcoming) (with A. Álvarez).

Forecasting Exchange Rates Using Evolutionary Neural Networks, *Applied Financial Economics Letters*, 2007, Vol. 3, Issue 1, Pg. 5-9. (with A. Álvarez).

Using Genetic Algorithms to Estimate and Validate Bioeconomic Models: The Case of the Ibero-atlantic Sardine Fishery. *Journal of Bioeconomics*, 2006, 8, Pg. 55-65. (with M. Domínguez-Torreiro)

Genetic Multi-Model Composite Forecast For Non-Linear Forecasting Of Exchange Rates. *Empirical Economics*, 2005, Vol.30. (with A. Álvarez)

Efficiency in the Spanish Stock Market. A Test of the Weak Hypothesis Based on a Cluster Method. *Review of Financial Markets*, 2004, Vol. VI, Number 1 and 2, Pg. 53-68 (with L. Amigo and F. Rodríguez de Prado)

Predicción No-Lineal de Tipos de Cambio. Aplicación de un Algoritmo Genético. *Revista de Economía Aplicada* (2004, Vol. XII). (with A. Álvarez)

Predicción No-Lineal En El Mercado De Valores Tecnológicos Español. Evidencias A Favor De La Hipótesis Débil De Eficiencia. *Información Tecnológica*, 2003, Vol. XIV, N°6, Pág. 71-80. (with L. Amigo)

Modelización Semiparamétrica y Validación Teórica del Método de Valoración Contingente. Aplicación de un Algoritmo Genético. *Hacienda Pública Española/Revista de Economía Pública*, 164-(1/2003). (with M. González-Gómez)

Forecasting Exchange Rates Using Genetic Algorithms, *Applied Economics Letters*, 2003, 10, 319-322. (with A. Álvarez)

Chapters in Books:

Renda Estalvi i Capacitat de Finançament. Capítol XI del Informe Econòmic i Social de les Illes Balears 2006, Núm. XXXIX. Sa Nostra, Caixa de Balears. 2007. ISBN: 978-8489632-44-8

Forecasting Tourism Demand Using Computational Methods: A Challenge for the Tourism Industry. In *Global Management: Strategy, Challenge and Uncertainties*. ISBN: 978-1-60456-142-5. Nova Science Publisher, INC. 2008. (with Jaume Rosselló-Nadal).

Working Papers:

El valor d'ús recreatiu de la badia de Santa Ponça (Calvià). *Conjuntura*, Núm. 20, Octubre 2007 (with Toni Riera, Rafel Bestard and Lluís Gómez)

Forecasting Daily Air Arrivals to Mallorca Island Using Nearest Neighbor Methods (with Josep Mateu Sbert). Documentos de Trabajo del CRE, DT-2007/8.

Forecasting Tourist Arrivals to Balearic Islands Using Genetic Programming (with Josep Mateu Sbert and Jaume Rosselló Nadal). Documentos de Trabajo del CRE, DT-2007/2.

The Quality Of Institutions: A Genetic Programming Approach. FUNCAS Working Paper (Documentos de Trabajo de la Fundación Caja de Ahorros), nº 39 (February 2006).

Predicción no-lineal de tipos de cambio: algoritmos genéticos, redes neuronales y fusión de datos. Working Paper 0303, 2003, Departamento de Economía Aplicada, Universidad de Vigo. (with A. Álvarez)

Using Data-Driven Prediction Methods in a Hedonic Regression Problem. Working Paper 0302, 2003, Departamento de Economía Aplicada, Universidad de Vigo. (with A. Álvarez and M. González-Gómez).

Is the Spanish Stock Market Efficient? An Answer Based on Non-Linear Prediction Methods. Estudios sobre la Economía Española, FEDEA, July 2002, EEE 142. (with L. Amigo and F. Rodríguez de Prado)

Un algoritmo genético versus técnicas tradicionales para la validación teórica en valoración contingente. Documento de Trabajo del IDEGA, Economía Aplicada 11, Enero 2002. (with M. González-Gómez)

Submitted Papers

On Dichotomous Choice Contingent Valuation Data Analysis: Semiparametric Methods And Genetic Programming, (with M. González-Gómez, J. de Uña Álvarez and A. Saavedra).

A Note On Forecasting Exchange Rates Using A Cluster Technique.

Speculative Strategies in the Foreign Exchange Market Based on Genetic Programming Predictions.

Using Data-Driven Prediction Methods in a Hedonic Regresion Problem. (with A. Álvarez and M. González-Gómez).

Forecasting Tourist Arrivals to Balearic Islands Using Genetic Programming (with Josep Mateu Sbert and Jaume Rosselló Nadal)

Forecasting Daily Air Arrivals to Mallorca Island Using Nearest Neighbor Methods (with Josep Mateu Sbert)

Master Thesis:

¿Existen Dinámicas Caóticas en Economía? Técnicas Clásicas de Detección y Predicción Mediante un Algoritmo Genético. Universidad de Vigo, 2001.

Dissertation Thesis:

Forecasting Exchange Rates Using Non-Parametric Methods.

Advisor: Marc Henry (University of Montreal)

Dissertation Committee: Richard Clarida (Chair), Alexander Onatski (internal reader), Andrew Ang (external reader), Jialin Yu (external reader).

Research Grants and Awards

May 2006 Vickrey Prize Winner. Department of Economics, Columbia University.

2005-2006 Fundación Ramón Areces Scholarship

2004-2005 Fundación Ramón Areces Scholarship

2003-2004 Faculty Fellow, Columbia University

2001-2002 University of Vigo/Xunta de Galicia Pre-Doctoral scholarship

2000-2001 University of Vigo Pre-Doctoral Scholarship

1999-2000 University of Vigo Postgraduate Scholarship

1998-1999 University of Vigo Postgraduate Scholarship

Conferences:

IATE- First Conference of The International Association for Tourism Economics, Palma de Mallorca, October 2007.

XV Jornadas Asepuma - III Encuentro Internacional, Palma de Mallorca, September 2007

XXXI Simposio de Análisis Económico, Oviedo, Spain, December 2006 (**2 papers**).

IX Encuentro de Economía Aplicada, Jaén, Spain June 2006 (**3 papers**).

Public Choice Society Annual Meeting, New Orleans, Louisiana, March 30 –April 2, 2006

Annual Conference of the International Society for New Institutional Economics, Barcelona, September 2005

11th Annual Conference on Computing in Economics and Finance, Washington, DC, June, 2005 (Poster)

VII Encuentro de Economía Aplicada, Vigo, Spain June 2004.

52nd Annual Meeting of the Midwest Finance Association, Saint Louis (USA), March 2003.

X Encuentro de Economía Pública, Tenerife (Spain), February, 2003.

International Economics and Finance Society - UK Chapter and Center for International Capital Markets, London Metropolitan University Joint Annual Conference 2002, London, UK, November 2002. (**2 papers**).

X Foro de Finanzas, Sevilla, Spain, November 2002.

VIII Encontro de Novos Investigadores de Análise Económica, A Coruña, Spain, July 2002. (**3 papers**)

Conference on International Economics and Finance, Crete, Grecia, May 2002.

2nd Portuguese Financial Network, Évora, Portugal, June 2002.

V Encuentro de Economía Aplicada, Oviedo, Spain, June 2002. **(2 papers)**

IX Encuentro de Economía Pública, Vigo, Spain, February 2002.

XXVII Reunión de Estudios Regionales, Madrid, Spain, November 2001.

VII Encontro de Novos Investigadores de Análise Económica, Santiago de Compostela, Spain, July 2001.

IV Coloquio Hispano-Portugués de Estudios Rurales, Santiago de Compostela, Spain, June 2001.

Other Merits:

Referee of “Revista de Economía Pública/Hacienda Pública Española” (2003 and 2004)

Referee of “Journal of Mathematical Economics” (2003)

Referee of “Información Tecnológica” (2003)