

Miguel Karlo R. De Jesus

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Nationality: Filipino
Birthdate: October 7, 1988
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Academic employment

Assistant Professor of Finance since Sep 2017
Colegio Universitario de Estudios Financieros, Madrid, Spain
Teaching assistant Sep 2011 - Jun 2017
Universitat Pompeu Fabra, Barcelona, Spain

Education

PhD in Economics, Finance, and Management (Cum laude)
Universitat Pompeu Fabra, Barcelona, Spain, received January 2018
Visiting Scholar
Columbia University, New York, USA, February 2015 to May 2015
Master of Research in Finance
Universitat Pompeu Fabra, Barcelona, Spain, received July 2012
Master of Science in Finance (Master universitario en Economa y Finanzas)
Universitat Pompeu Fabra, Barcelona, Spain, received July 2011
Erasmus Mundus Master Models and Methods in Quantitative Economics
Universitat Bielefeld, Bielefeld, Germany
Master Wirtschaftsmathematik, received July 2010
Universite Paris 1 Pantheon-Sorbonne, Paris, France
Master Mathematiques Appliquees  l'Economie et  la Finance (MAEF), received July 2010
Bachelor of Science in Applied Mathematics (Magna cum laude)
Ateneo de Manila University, Quezon City, Philippines, received March 2008
Major in Mathematical Finance, minor in French Studies

Teaching

Colegio Universitario de Estudios Financieros
Asset Pricing and Investment Analysis (Undergraduate) Sep 2017 - Present
Business Statistics I (Undergraduate) January 2019 - Present
Financial Analysis and Planning (Undergraduate) Sep 2017 - Dec 2017
Universitat Pompeu Fabra as a teaching assistant
Financial Economics (Undergraduate, in Spanish & in English) Apr 2017 - Jun 2017
Investments (MSc in Finance and Banking) Sep 2014 - Dec 2016
Financial Management (MSc in Finance and Banking) Sep 2014 - Dec 2016
Asset Pricing (MSc Finance) Sep 2012 - Dec 2013
Sep 2011 - Dec 2012
Corporate Finance (MSc Finance) Jan 2012 - Apr 2013
Stochastic Processes (MSc Finance) Sep 2011 - Dec 2011

Other employment

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| <i>Summer Researcher</i> | Jun 2016 - Sep 2016 |
| Directorate General of Financial Stability, Bank of Mexico | |
| <i>Research Assistant</i> | May 2012 - Feb 2013 |
| Under Profs. Ander Perez Orive and Filippo Ippolito | |
| Dept. of Economics and Business, Universitat Pompeu Fabra | |
| <i>Studentische Hilfskraft</i> (Student Assistant) | Nov 2009 - Aug 2010 |
| Under Prof. Dr. Harry Haupt, Centre for Statistics | |
| Dept. of Business Administration and Economics, Universität Bielefeld | |

Awards and Honors

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| Teaching fellowship, Universitat Pompeu Fabra | 2011 - 2012, 2017 |
| FPI Grant, Ministerio de Economía y Competitividad (Spain) | 2012 - 2016 |
| EEBB Grant, Ministerio de Economía y Competitividad (Spain) | 2015 |
| "La Caixa" - Barcelona GSE Grant, Barcelona Graduate School of Economics | 2010 - 2011 |
| Erasmus Mundus Scholarship, Université Paris 1 Panthéon-Sorbonne & Universität Bielefeld | 2008 - 2010 |
| Dean's List for 8 semesters, Ateneo de Manila University | 2004 - 2008 |
| Freshman Merit Scholar, Ateneo de Manila University | 2004 - 2008 |
| Sarr Scholar, International Institute of Education (IIE) | 2005 - 2008 |
| Leadership Grantee, Megaworld Foundation | 2008 |
| Finalist, ING Funds Tournament | 2007 |

Miscellaneous

Languages: Filipino (native), English (fluent), Spanish (fluent), French (advanced)
 Computer: \LaTeX , Stata, Python, Matlab

Working papers

The Information Channel of the Risk-free Rate: Evidence from Mutual Fund Flows
 The Domestic Transmission of International Shocks: Evidence from US and Mexican Mutual Funds

Work in progress

Short-term Return Reversal and the Risk-free Rate
 Mutual funds and systemic risk (joint with Javier Gil-Bazo)
 Double Momentum (joint with Iván Blanco and Álvaro Remesal)