

CURRICULUM VITAE

Jonatan Groba, Phd

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RESEARCH INTERESTS Financial risk management, fixed income, credit risk and monetary policy

EMPLOYMENT

2013- Assistant Professor at Lancaster University Management School, Department of Accounting and Finance, UK

EDUCATION

2002-2007 Bachelor's degree in Business Administration. Finance Major. University of Vigo

2007-2009 Master in Business Administration and Quantitative Methods. Finance Specialization. University Carlos III of Madrid

2009-2013 Phd, Business Administration and Quantitative Methods, University Carlos III of Madrid. PhD thesis: "The Macroeconomic Sources of Credit Risk". Thesis committee: Manfred Frühwirth (WU Wien, Austria), J.I. Peña (University Carlos III, Spain), Fernando Zapatero (USC, Marshall School of Business, USA).

RESEARCH

"The impact of distressed economies on the EU sovereign market", **Journal of Banking & Finance**, **2013**, vol. **37** (7), pp. **2520-2532**; with J.A. Lafuente and P. Serrano

"What drives corporate default risk premia? Evidence from the CDS market", **Journal of International Money and Finance**, **2013**, vol. **37**, pp. **529-563**; with A. Díaz and P. Serrano

"Foreign monetary policy and firms' default risk", submitted to a journal; with P. Serrano (UC3M)

"All Things both Great and Small: Transaction Cost Persistence in Corporate Bonds", working paper; with Redouane Elkamhi (U. Toronto) and I. Nolte (LUMS)

TEACHING EXPERIENCE

Teaching Assistant of Accounting III in the Business Department of University Carlos III (**2007/08 and 2008/09**)

Teaching Assistant of Positive Accounting in the Business Department of University Carlos III (**2008/09 and 2010/2011**)

Teaching Assistant of Accounting for Senior Managers in the Business Department of University Carlos III (**2008/09 and 2009/10**)

Teaching Assistant of Financial Accounting I in the Business Department of University Carlos III (**2009/10**)

Teaching Assistant of Financial Accounting I (taught in english) in the Business Department of University Carlos III (**2011/12**)

Lecturer of Financial Risk Management in the Business Department of University Carlos III (**2010/11, 2011/12 and 2012/2013**)

Lecturer of Bond Markets (undergraduate) in Lancaster University (**2013/14, 2014/15, 2015/16, 2016/17**)

Lecturer of Fixed Income Markets (postgraduate) in Lancaster University (**2013/14, 2014/15, 2015/16, 2017/18**)

SCHOLARSHIPS AND AWARDS

Best student in the University of Vigo of the Bachelor's degree in Business Administration (promotion 2002/2007) by the COTME (Colegio Oficial de Titulados Mercantiles y Empresariales de Vigo)

Best student in the University of Vigo of the Bachelor's degree in Business Administration (promotion 2002/2007) by the Ilustre Colegio de Economistas de Pontevedra.

Scholarship for Master students (Ayuda al estudio de Master Oficial) of University Carlos III of Madrid (2007/2009)

Scholarship for Phd students (Beca de Personal Investigador en Formación) of University Carlos III of Madrid (2009/2010)

Financial support from the grant ECO2011-28134 of the Spanish Ministry of Science and Innovation for the research project titled "Análisis del riesgo en mercados de renta fija: volatilidad, liquidez e insolvencia" (2012). €54,450

Mobility scholarship for Phd students to do a 3-month research stay at Department of Finance in Tilburg School of Economics and Management (Tilburg University, Netherlands, 2012)

Phd thesis awarded with Apto Cum Laude and International Distinction (2013).

Outstanding Doctorate Award by the University Carlos III of Madrid in Business Administration and Quantitative Methods (2013).

LUMS' Research Pump-Priming Grant Scheme 2013/2014, £4,847

Financial support from the grant PEII-2014-019-P of the Junta de Comunidades de Castilla-La Mancha for the research project titled "Valoración de bonos corporativos, impacto de la liquidez" (Sep/2014-Sep/2016). €75,000

Financial support from the grant ECO2014-59664-P of the Spanish Ministry of Economy and Competitiveness for the research project titled "Impacto del riesgo en la valoración de los activos de renta fija" (Jan/2015-Dec/2017). €35,000

CONFERENCE PARTICIPATION

Member of the organizing committee of the conference XXV Jornadas de Economía Industrial held in University Carlos III of Madrid on September 16-17, 2010

Speaker at XVIII Finance Forum held in Alicante (Spain) on November 18-19, 2010. Organized by the Department of Business and Economics of University CEU Cardenal Herrera on behalf of the Spanish Finance Association

Speaker and discussant at the II World Finance Conference held in Rhodes (Greece) on June 15-17, 2011

Speaker and discussant at the 18th Annual Conference of the Multinational Finance Society on June 26-29, 2011. Held in the Faculty of Economics and Management of LUISS Guido Carli University, Rome, Italy.

Participant at the 4th Workshop on Risk Management and Insurance in Seville (Spain) on October 20-21, 2011. Organized by the Business Management Department of Pablo de Olavide University of Seville and the Research Group on Risk in Finance and Insurance of University of Barcelona

Speaker and discussant at the XIX Finance Forum held in Granada (Spain) on November 17-18, 2011. Organized by the Department of Economics of the University of Granada on behalf of the Spanish Finance Association

Speaker and discussant at the 2012 FMA European Conference held in Istanbul (Turkey) on June 6-8, 2012. Organized by the Financial Management Association International (FMA)

Speaker and chair at the 4th International IFABS Conference held in Valencia (Spain) on June 18-20, 2012. Jointly organized by the Universitat de València, the Ivie (Valencian Institute for Economic Research), the Universitat Jaume I and the University of Leicester in association with the Journal of Banking and Finance.

Speaker and discussant at the 19th Annual Conference of the Multinational Finance Society held in Krakow (Poland) on June 24-27, 2012.

Participant at the poster session of the 11th CREDIT 2012 Conference titled “Sovereign Risk and its Consequences for Financial Markets, Institutions and Regulation” held in Venice (Italy) on September 27-28, 2012.

Speaker at the XXXVII Symposium of the Spanish Economic Association (SAEe) held in Vigo (Spain) on December 13-15, 2012.

Speaker at the Conference “Banking, Finance, Money and Institutions: The Post Crisis Era” held in Guildford (UK) on November 2-3, 2013. Jointly organized by the University of Surrey and Fordham University.

Speaker at the XXI Finance Forum held in Segovia (Spain) on November 14-15, 2013. Organized by the IE Business School on behalf of the Spanish Finance Association

Participant at the poster session of the 14th CREDIT 2015 Conference titled “The Impact of Current Economic, Institutional and Political Developments on Credit and Risk” held in Venice (Italy) on October 1-2, 2015.

Speaker and discussant at “1st EBC Network Workshop” May 9-10, 2016, Lancaster, UK

Speaker at “3rd Young Finance Scholars Conference” June 9, 2016, University of Sussex, UK

Member of the Organising and Programme Committee for the Conference “Financial Econometrics and Empirical Asset Pricing”. The conference speakers are Torben Andersen (Northwestern University), Federico Bandi (Johns Hopkins University), Joost Driessen (Tilburg University), Oliver Linton (University of Cambridge), and Richard Olsen (co-founder of OANDA). 30/June/2016 - 1/July/2016, Lancaster, UK

Speaker, discussant and session chair at “2017 Annual Meeting of the EFMA” June 28- July 1, 2017, Athens, Greece

REFEREEING

EFA 2015/2016 Program Committee, Journal of Banking & Finance, Journal of International Money and Finance, Journal of Empirical Finance, The European Journal of Finance

LANGUAGE SKILLS

ESPAÑOL Maternal language

GALEGO Maternal language

ENGLISH Fluent

PROGRAMMING
SKILLS AND
DATABASES

Latex, Matlab, Python, Stata, SAS, R.

Bloomberg, Compustat, CRSP, Datastream, Dealscan, Markit, CMA, DTCC, Mergent, TRACE, TAQ, Wharton Research Data Services (WRDS).