

Juan Pablo Rincón-Zapatero

Departamento de Economía

Universidad Carlos III de Madrid

Phone: +34-91-624-8666

E-mail: jrincon@eco.uc3m.es

Google Scholar: <http://scholar.google.com/citations?user=3oZqjWwAAAAJ&hl=en>Personal Webpage: <http://www.eco.uc3m.es/~jrincon/index.html>

Date of birth: March 25, 1964

Citizenship: Spanish

EDUCATION

1990–1995: Ph.D. in Economics, Universidad de Valladolid

1988–1990: M.A. in Economics, U. Valladolid

1983–1988: B.A. in Mathematics, U. Valladolid

ACADEMIC POSITIONS

2013–present: Associate Dean of the dual Bachelor in Law and Economics
at the School of Social Sciences and Law (UC3M)

2012–2013: On sabbatical leave at IU, Department of Economics

2008–present: Associate Professor (with tenure) at UC3M

2008–2012: Associate Dean of the Bachelor in Economics
at the School of Social Sciences and Law (UC3M)
Acreditación ANECA 2011: Catedrático de Análisis Económico

2004–2008: Visiting Professor at UC3M

1996–2008: Associate Professor (with tenure) at U. Valladolid

1988–1996 Assistant Professor, U. Valladolid

REFEREED JOURNAL ARTICLES (Main publications, from a total of 22)

The figures in brackets show the cites of the paper in Google Scholar and Web of Science, respectively. Also, Qi means Quartile i in the corresponding category in JCR.

- [1] Josa-Fombellida, R., Rincón-Zapatero, J.P. (forthcoming) "Euler-Lagrange equations of stochastic differential games: Application to a game of a productive asset," *Economic Theory*.
- [2] Rincón-Zapatero, J.P., Santos, M.S. (2012) "Differentiability of the value function in continuous-time economic models," *Journal of Mathematical Analysis and Applications*, Volume 394, Issue 1, 305-323. [4,1] Q1 Mathematics.
- [3] Josa-Fombellida, R., Rincón-Zapatero, J.P. (2012) "Stochastic pension funding when the benefit and the risky asset follow jump diffusion processes," *European Journal of Operational Research*, 220, 404–413. [7,5] Q1 OR&MS.
- [4] Josa-Fombellida, R., Rincón-Zapatero, J.P. (2010) "Optimal asset allocation for aggregated defined benefit pension funds with stochastic interest rates," *European Journal of Operational Research*, 201, 211–221. [26, 16] Q1 OR&MS.
- [5] Rincón-Zapatero, J.P., Santos, M.S. (2009) "Differentiability of the value function without interiority assumptions," *Journal of Economic Theory* 144, 1948-1964. [26, 4] Q2 Economics.
- [6] Crespo, J.A., Núñez, C., Rincón-Zapatero, J.P. (2009) "On the impossibility of representing infinite utility streams," *Economic Theory* 40, 47-56. [14,10] Q3 Economics.

- [7] Rincón-Zapatero, J.P., Rodríguez-Palmero, C. (2007) "Recursive utility with unbounded aggregators," *Economic Theory* 33, 381-391. [12,5] Q3 Economics.
- [8] Martín-Herrán, G., Rincón-Zapatero, J.P. (2005) "Efficient Markov perfect Nash equilibria: theory and application to dynamic fishery games," *Journal of Economic Dynamics and Control* 29, 1073-1096. [27,7] Q2 Economics.
- [9] Rincón-Zapatero, J.P. (2004) "Characterization of Markovian equilibria in a class of differential games," *Journal of Economic Dynamics and Control* 28, 1243-1266. [21,8] Q3 Economics.
- [10] Josa-Fombellida, R., Rincón-Zapatero, J.P. (2004) "Optimal risk management in defined benefit stochastic pension funds," *Insurance: Mathematics and Economics*, 34, 489-503. [53,25] Q2 Economics.
- [11] Rincón-Zapatero, J.P., Rodríguez-Palmero, C. (2003) "Existence and uniqueness of solutions to the Bellman equation in the unbounded case," *Econometrica* 71, 1519-1555. [43,21] Q1 Economics.

H-INDEX: GS: 13; WoS: 8.

CITATIONS: GS: 419; WoS: 182.

PROFESSIONAL ACTIVITIES

- Referee reports for

Annals of Operations Research, Applied Mathematics and Computation, Applied Mathematics E Notes, Astin Bulletin, Computational Statistics and Data Analysis, Computers and Operations Research, Discrete Dynamics in Nature and Society, Econometrica, Economía Mexicana, Economics Letters, Economic Theory, Emerging Markets Finance and Trade, ESAIM: Control, Optimisation and Calculus of Variations, European Journal of Operational Research, Information Sciences, Insurance: Mathematics and Economics, International Game Theory Review, Investigaciones Económicas, Journal of Applied Analysis, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Industrial and Management Optimization, Journal of Mathematical Economics, Journal of Mathematical Psychology, Journal of Optimization Theory and Applications, Journal of Pension Economics and Finance, Macroeconomic Dynamics, Mathematics and Computers in Simulation, Review of Economic Dynamics, Rince, Statistics and Probability Letters, The B.E. Journal of Theoretical Economics. Project Evaluation National Agency (ANEP).

Reviewer for Mathematical Reviews (33 reviews) .

Outstanding Referee Award 2007 Journal of Economic Dynamics and Control.

- Co-organizer with Takashi Kamihigashi of the sessions "Dynamic Programming" and "Dynamic Stochastic Models", within the 15th SAET Conference, to be held in Cambridge UK, 2015.
- Organizer of the session "Dynamic Programming", within the 13th SAET Conference, Paris, 2013.
- Organizer of the stream "Actuarial Science and Stochastic Calculus", within the XXVI European Conference on Operational Research, Rome, 2013.
- Organizer of the stream "Actuarial Science and Stochastic Calculus" (three sessions), within the XXV European Conference on Operational Research, Vilnius 2012.
- Organizer of the session "Dynamic Programming: Theory and Applications", within the 11th SAET Conference, Ancao, 2011.
- Organizer of the stream "Actuarial Science and Stochastic Calculus" (three sessions), within the XXIV European Conference on Operational Research, Lisbon 2010. Organizer and chair of the session "Stochastic Methods in Finance and Economics", joint with Ricardo Josa-Fombellida.

RESEARCH GRANTS

1. Head researcher of project ECO2011-24200 "Dynamic Economic Theory: Methods and Models in Macro, Finance and Repeated Games", financed by Ministerio de Ciencia e Innovación, 2012–2014.
2. Head researcher of project ECO2008-02358 "Direct characterization of optimal policies in dynamic economic models", financed by Ministerio de Ciencia e Innovación, 2009–2011.